Title: "Choice of copulas via distributional distances"

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Copulas have evolved into a popular tool for modeling dependence in a large number of statistical models. Choosing an appropriate parametric family of copulas from an ever increasing set of possibilities presents difficulties that are well recognized in the literature. The approach used here is to consider the distributional distance between a nonparametric kernel density estimator of the true density and the proposed one. Simulations show that the Kullback-Leibler divergence fails to detect the correct family, while the Hellinger distance performs very well in this setting. In addition, we present the effects of copula misspecification on estimation of parameters of interest such as conditional means and variances.

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