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University of Iowa, Department of Statistics and Actuarial

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Introduction. Copulas are functions that join multivariate distribution functions to their one-dimensional margins. The study of copulas and their role in statistics is a new but vigorously growing field. In this book the student or practitioner of statistics and probability will find discussions of the fundamental properties of copulas and some of their primary applications.

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Abstract. In this survey we review the most important properties of copulas, several families of copulas that have appeared in the literature, and which have been applied in various fields, and several methods of constructing multivariate copulas.

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These copulas find a wide range of applications for a number of reasons: (1) The ease with which they can be constructed; (2) The great variety of families of copulas which belong to this class; and (3) The many nice properties possessed by the members of this class. As mentioned in the Introduction, Archimedean copulas originally appeared not in statistics, but rather in the study of probabilistic metric spaces, where they were studied as part of the development of a probabilistic version ...

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Nelsen R.B. (1999) Introduction. In: An Introduction to Copulas. Lecture Notes in Statistics, vol 139. Springer, New York, NY. [https://doi.org/10.1007/978-1-4757-3076-0\\_1](https://doi.org/10.1007/978-1-4757-3076-0_1). DOI [https://doi.org/10.1007/978-1-4757-3076-0\\_1](https://doi.org/10.1007/978-1-4757-3076-0_1); Publisher Name Springer, New York, NY; Print ISBN 978-0-387-98623-4; Online ISBN 978-1-4757-3076-0; eBook Packages Springer Book Archive

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" Copulas and Dependence " . Nelsen, R. B. (2006). An Introduction to Copulas. New York: Springer. Trivedi, P. K. and D. M. Zimmer (2005). Copula modeling: an introduction for practitioners. Foundations and Trends in Econometrics 1(1), 1 – 111. + books on the use of copulas in speci fi c domains, notably fi nance Johan Segers (UCL) Copulas.

Copulas: An Introduction I - Fundamentals

Copulas are functions that join multivariate distribution functions to their one-dimensional margins. The study of copulas and their role in statistics is a new but vigorously growing field. In this book the student or practitioner of statistics and probability will find discussions of the fundamental properties of copulas and some of their primary applications.

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