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# ARCHIMEDEAN-COPULA-BASED MODELS IN FINANCIAL RISKMANAGEMENT : - ESTIMATING AND EVALUATING



Archimedean-Copula-Based Models in Financial Risk Management - Estimating and Evaluating



LAP Lambert Acad. Publ. Jul 2009, 2009. Taschenbuch. Condition: Neu. This item is printed on demand - Print on Demand Neuware - Copula is used to model multivariate data, as itaccounts for the dependence structure and provides a flexible representation of the multivariate distribution. Recently a large number of Archimedean copulas have been proposed to deal with various dependence aspects in financial risk management, which invokes several new questions in some important yet under-researched areas.This dissertation comprises three essays and...

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- Authored by Qing Xu
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