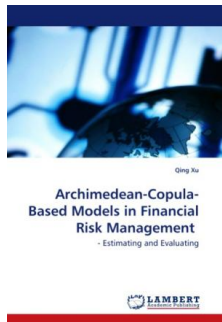


## Read Doc

# ARCHIMEDEAN-COPULA-BASED MODELS IN FINANCIAL RISKMANAGEMENT : - 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 it accounts 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...

## Download PDF Archimedean-Copula-Based Models in Financial RiskManagement : - Estimating and Evaluating

- Authored by Qing Xu
- Released at 2009



Filesize: 3.81 MB

## Reviews

*A must buy book if you need to adding benefit. It can be rally interesting throgh looking at period of time. Its been designed in an remarkably simple way and it is only after i finished reading this publication by which in fact altered me, modify the way i believe.*

-- **Ms. Julie Huels**

*This pdf is indeed gripping and exciting. It is writter in easy words and phrases and not confusing. Once you begin to read the book, it is extremely difficult to leave it before concluding.*

-- **Alayna Kuphal**

*These types of pdf is the greatest ebook accessible. I have got go through and that i am certain that i am going to likely to read yet again once again in the foreseeable future. I am quickly could get a enjoyment of looking at a created pdf.*

-- **Giovanni Upton**