

Copula Theory And Its Applications

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Copulas are mathematical objects that fully capture the dependence structure among random variables and hence offer great flexibility in building multivariate stochastic models. Since their introduction in the early 50's, copulas have gained considerable popularity in several fields of applied mathematics, such as finance, insurance and reliability theory. Today, they represent a well-recognized tool for market and credit models, aggregation of risks, portfolio selection, etc. EAN/ISBN : 9783642124655 Publisher(s): Springer, Berlin Format: ePub/PDF Author(s): Jaworski, Piotr - Durante, Fabrizio - Hrdle, Wolfgang

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