

1. Record Nr.	UNICAMPANIAVAN0114588
Autore	Cherubini, Umberto
Titolo	Convolution copula econometrics / Umberto Cherubini, Fabio Gobbi, Sabrina Mulinacci
Pubbl/distr/stampa	[Cham], : Springer, 2016
Titolo uniforme	Convolution copula econometrics
Descrizione fisica	X, 90 p. : ill. ; 24 cm
Altri autori (Persone)	Gobbi, Fabio Mulinacci, Sabrina
Soggetti	62-XX - Statistics [MSC 2020] 62M05 - Markov processes: estimation; hidden Markov models [MSC 2020] 62M10 - Time series, auto-correlation, regression, etc. in statistics (GARCH) [MSC 2020] 91-XX - Game theory, economics, finance, and other social and behavioral sciences [MSC 2020] 62P20 - Applications of statistics to economics [MSC 2020] 62P05 - Applications of statistics to actuarial sciences and financial mathematics [MSC 2020] 91B84 - Economic time series analysis [MSC 2020] 62H20 - Measures of association (correlation, canonical correlation, etc.) [MSC 2020]
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia