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	Titolo	Convolution copula econometrics [[electronic resource] /] / by Umberto Cherubini, Fabio Gobbi, Sabrina Mulinacci
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	Edizione	[1st ed. 2016.]
	Descrizione fisica	1 online resource (X, 90 p. 31 illus., 30 illus. in color.)
	Collana	SpringerBriefs in Statistics, , 2191-544X
	Disciplina	332.015195
	Soggetti	Statistics Probabilities Econometrics Applied mathematics Engineering mathematics Statistics for Business, Management, Economics, Finance, Insurance Probability Theory and Stochastic Processes Statistical Theory and Methods Applications of Mathematics
	Lingua di pubblicazione	Inglese
	Formato	Materiale a stampa
	Livello bibliografico	Monografia
	Nota di bibliografia	Includes bibliographical references at the end of each chapters.
	Nota di contenuto	Preface -- The Dynamics of Economic Variables -- Estimation of Copula Models -- Copulas and Estimation of Markov Processes -- Copula-based Markov Processes: Estimation, Mixing Properties and Long-term Behavior -- Convolution-based Processes -- Application to Interest Rates. .
	Sommario/riassunto	This book presents a novel approach to time series econometrics, which studies the behavior of nonlinear stochastic processes. This approach allows for an arbitrary dependence structure in the increments and provides a generalization with respect to the standard linear independent increments assumption of classical time series models. The book offers a solution to the problem of a general semiparametric approach, which is given by a concept called C-convolution (convolution of dependent variables), and the corresponding theory of convolution-based copulas. Intended for

econometrics and statistics scholars with a special interest in time series analysis and copula functions (or other nonparametric approaches), the book is also useful for doctoral students with a basic knowledge of copula functions wanting to learn about the latest research developments in the field.