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Titolo	Convolution Copula Econometrics / / 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, , 2191-5458
Disciplina	332.015195
Soggetti	Statistics Probabilities Econometrics Mathematics Statistics in Business, Management, Economics, Finance, Insurance Probability Theory 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.