Record Nr. UNINA9910299771103321 Marshall Olkin Distributions - Advances in Theory and Applications : **Titolo** Bologna, Italy, October 2013 / / edited by Umberto Cherubini, Fabrizio Durante, Sabrina Mulinacci Cham:,: Springer International Publishing:,: Imprint: Springer,, Pubbl/distr/stampa **ISBN** 3-319-19039-3 Edizione [1st ed. 2015.] Descrizione fisica 1 online resource (126 p.) Springer Proceedings in Mathematics & Statistics, , 2194-1017;; 141 Collana 519.24 Disciplina Soggetti **Statistics** Mathematics **Econometrics** Statistical Theory and Methods **Applications of Mathematics** Statistics in Business, Management, Economics, Finance, Insurance Lingua di pubblicazione Inglese **Formato** Materiale a stampa Livello bibliografico Monografia Description based upon print version of record. Note generali Nota di bibliografia Includes bibliographical references at the end of each chapters. Nota di contenuto A Survey of Dynamic Representations and Generalizations of the Marshall-Olkin Distribution German Bernhart, Lexuri Fernández, Jan-Frederik Mai, Steffen Schenk, and Matthias Scherer -- Copulas Based on Marshall-Olkin Machinery by Fabrizio Durante and Stéphane Girard, and Gildas Mazo -- The mean of Marshall-Olkin dependent exponential random by Lexuri Fernández and Jan-Frederik Mai and Matthias Scherer -- General Marshall-Olkin Models, Dependence Orders and Comparisons of Environmental Processes by Esther Frostig and Franco Pellerey -- Marshall-Olkin Machinery and Power Mixing: the Mixed Generalized Marshall-Olkin Distribution by Sabrina Mulinacci --Extended Marshall-Olkin Model and Its Dual Version by Jayme Pinto and Nikolai Kolev. This book presents the latest advances in the theory and practice of Sommario/riassunto Marshall-Olkin distributions. These distributions have been increasingly applied in statistical practice in recent years, as they make

it possible to describe interesting features of stochastic models like

non-exchangeability, tail dependencies and the presence of a singular component. The book presents cutting-edge contributions in this research area, with a particular emphasis on financial and economic applications. It is recommended for researchers working in applied probability and statistics, as well as for practitioners interested in the use of stochastic models in economics. This volume collects selected contributions from the conference "Marshall-Olkin Distributions: Advances in Theory and Applications," held in Bologna on October 2-3, 2013.