1. Record Nr. UNISA990003335820203316

Titolo	BlurDESIGN : le dimensioni indistinte
Pubbl/distr/stampa	Salerno : 10/17
Descrizione fisica	v. ; 24 cm
Disciplina	745.2
Soggetti	Design
Lingua di pubblicazione	Italiano
Formato	Materiale a stampa
Livello bibliografico	Periodico

2. Record Nr. UNINA9910338251503321

Autore	Czado Claudia
Titolo	Analyzing Dependent Data with Vine Copulas : A Practical Guide With R / / by Claudia Czado
Pubbl/distr/stampa	Cham : , : Springer International Publishing : , : Imprint : Springer, , 2019
ISBN	3-030-13785-6
Edizione	[1st ed. 2019.]
Descrizione fisica	1 online resource (XXIX, 242 p. 70 illus., 25 illus. in color.)
Collana	Lecture Notes in Statistics, , 2197-7186 ; ; 222
Disciplina	519.535
Soggetti	Statistics Biometry Quantitative research Mathematical statistics - Data processing Statistical Theory and Methods Statistics in Business, Management, Economics, Finance, Insurance Biostatistics Statistics in Engineering, Physics, Computer Science, Chemistry and Earth Sciences Data Analysis and Big Data Statistics and Computing
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa

Livello bibliografico	Monografia
Nota di contenuto	Preface -- Multivariate Distributions and Copulas -- Dependence Measures -- Bivariate Copula Classes, Their Visualization and Estimation -- Pair Copula Decompositions and Constructions -- Regular Vines -- Simulating Regular Vine Copulas and Distributions -- Parameter Estimation in Regular Vine Copulas -- Selection of Regular Vine Copula Models -- Comparing Regular Vine Copula Models -- Case Study: Dependence Among German DAX Stocks -- Recent Developments in Vine Copula Based Modeling -- Indices.
Sommario/riassunto	This textbook provides a step-by-step introduction to the class of vine copulas, their statistical inference and applications. It focuses on statistical estimation and selection methods for vine copulas in data applications. These flexible copula models can successfully accommodate any form of tail dependence and are vital to many applications in finance, insurance, hydrology, marketing, engineering, chemistry, aviation, climatology and health. The book explains the pair-copula construction principles underlying these statistical models and discusses how to perform model selection and inference. It also derives simulation algorithms and presents real-world examples to illustrate the methodological concepts. The book includes numerous exercises that facilitate and deepen readers' understanding, and demonstrates how the R package VineCopula can be used to explore and build statistical dependence models from scratch. In closing, the book provides insights into recent developments and open research questions in vine copula based modeling. The book is intended for students as well as statisticians, data analysts and any other quantitatively oriented researchers who are new to the field of vine copulas. Accordingly, it provides the necessary background in multivariate statistics and copula theory for exploratory data tools, so that readers only need a basic grasp of statistics and probability.