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Titolo	Dependence modeling [[electronic resource]] : vine copula handbook / / editors, Dorota Kurowicka, Harry Joe
Pubbl/distr/stampa	Hackensack, N.J., : World Scientific, 2011
ISBN	1-283-14441-7 9786613144416 981-4299-88-X
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Altri autori (Persone)	KurowickaDorota JoeHarry
Disciplina	519.5
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Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	Preface; Contents; 1. Introduction: Dependence Modeling D. Kurowicka; 2. Multivariate Copulae M. Fischer; 3. Vines Arise R. M. Cooke, H. Joe and K. Aas; 4. Sampling Count Variables with Specified Pearson Correlation: A Comparison between a Naive and a C-Vine Sampling Approach V. Erhardt and C. Czado; 5. Micro Correlations and Tail Dependence R. M. Cooke, C. Kousky and H. Joe; 6. The Copula Information Criterion and Its Implications for the Maximum Pseudo- Likelihood Estimator S. Grønneberg; 7. Dependence Comparisons of Vine Copulae with Four or More Variables H. Joe 8. Tail Dependence in Vine Copulae H. Joe9. Counting Vines O. Morales-Napoles; 10. Regular Vines: Generation Algorithm and Number of Equivalence Classes H. Joe, R. M. Cooke and D. Kurowicka; 11. Optimal Truncation of Vines D. Kurowicka; 12. Bayesian Inference for D-Vines: Estimation and Model Selection C. Czado and A. Min; 13. Analysis of Australian Electricity Loads Using Joint Bayesian Inference of D-Vines with Autoregressive Margins C. Czado, F. G artner and A. Min; 14. Non-Parametric Bayesian Belief Nets versus Vines A. Hanea

15. Modeling Dependence between Financial Returns Using Pair-Copula Constructions K. Aas and D. Berg
16. Dynamic D-Vine Model A. Heinen and A. Valdesogo;
17. Summary and Future Directions D. Kurowicka;
Index

Sommario/riassunto

This book is a collaborative effort from three workshops held over the last three years, all involving principal contributors to the vine-copula methodology. Research and applications in vines have been growing rapidly and there is now a growing need to collate basic results, and standardize terminology and methods. Specifically, this handbook will trace historical developments, standardizing notation and terminology, summarize results on bivariate copulae, summarize results for regular vines, and give an overview of its applications. In addition, many of these results are new and not readily

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Titolo

Toxic effects of nanomaterials [[electronic resource] /] / edited by Haseeb Ahmad Khan, Ibrahim Abdulwahid Arif

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Descrizione fisica

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Soggetti

Nanostructured materials - Toxicology
Nanotechnology - Health aspects

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Nota di contenuto

Cover; Title; EUL; Contents; About the Editors; Foreword; Preface; List of Authors; 09 chapter-1 Speranza&Leopold; 10 chapter-2 Kumari et al; 11 chapter-3 Mahmoudi et al; 12 chapter-4 Andrade et al; 13 chapter-5 Reijnders; 14 chapter-6 Bregoli et al; 15 chapter-7 Haider et al; 16 chapter-8 Arif et al

Sommario/riassunto

Toxic Effects of Nanomaterials provides an authoritative work of international experts in the field of nanotoxicology spanning 8 chapters. A key feature of the e-book is a broad coverage of phytotoxicity of nanoparticles, which is largely neglected in many texts.
