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Altri autori (Persone)	OkhrinOstap
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Sommario/riassunto	This book offers a thorough understanding of Hierarchical Archimedean Copulas (HACs) and their practical applications. It covers the basics of copulas, explores the Archimedean family, and delves into the specifics of HACs, including their fundamental properties. The text also addresses sampling algorithms, HAC parameter estimation, and structure, and highlights temporal models with applications in finance and economics. The final chapter introduces R, MATLAB, and Octave toolboxes for copula modeling, enabling students, researchers, data scientists, and practitioners to model complex dependence structures and make well-informed decisions across various domains.