1. Record Nr. UNISALENTO991002027929707536

Titolo	Copula theory and its applications : proceedings of the workshop held in Warsaw, 25-26 September 2009 / Piotr Jaworski ... [et al.], editors
Pubbl/distr/stampa	Heidelberg : Springer, c2010
ISBN	9783642124648
Descrizione fisica	xviii, 327 p. : ill. ; 23 cm
Collana	Lecture notes in statistics - proceedings ; 198
Classificazione	AMS 62E10 AMS 62H05 AMS 62H10 AMS 60E05 LC QA273.6.C667
Altri autori (Persone)	Jaworski, Piotrauthor Durante, Fabrizio Härdle, Wolfgang Karl Rychlik, Tomasz
Disciplina	519.535
Soggetti	Copulas (Mathematical statistics) - Congresses
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di bibliografia	Includes bibliographical references and index
Nota di contenuto	Copula theroy : an introduction / Fabrizio Durante and Carlo Sempi ; Dynamic modeling of dependence in finance via copulae between stochastic processes / Tomasz R. Bielecki, Jacek Jakubowski and Mariusz Nieweglowski ; Copula estimation / Barbara Choros', Rustam Ibragimov and Elena Permiakova ; Pair-copula constructions of multivariate copulas / Claudia Czado ; Risk aggregation / Paul Embrechts and Giovanni Puccetti ; Extreme-value copulas / Gordon Gudendorf and Johan Segers ; Construction and sampling of nested Archimedean copulas / Marius Hofert ; Tail behaviour of copulas / Piotr Jaworski ; Copulae in reliability theory (order statistics, coherent systems) / Tomasz Rychlik ; Copula-based measures of multivariate association / Friedrich Schmid ... [et al.] ; Semi-copulas and interpretations of coincidences between stochastic dependence and ageing / Fabio Spizzichino ; A copula-based model for spatial and temporal dependence of equity markets / Umberto Cherubini ... [et al.] ; Nonparametric and semiparametric bivariate modeling of

petrophysical porosity-permeability dependence from well log data / Arturo Erdely and Martin Diaz-Viera ; Testing under the extended Koziol-Green model / Auguste Gaddah and Roel Braekers ; Parameter estimation and application of the multivariate skew t-copula / Tonu Kollo and Gaida Pettere ; On analytical similarities of Archimedean and exchangeable Marshall-Olkin copulas / Jan-Frederik Mai and Matthias Schere ; Relationships between Archimedean copulas and Morgenstern utility functions / Jaap Spreeuw