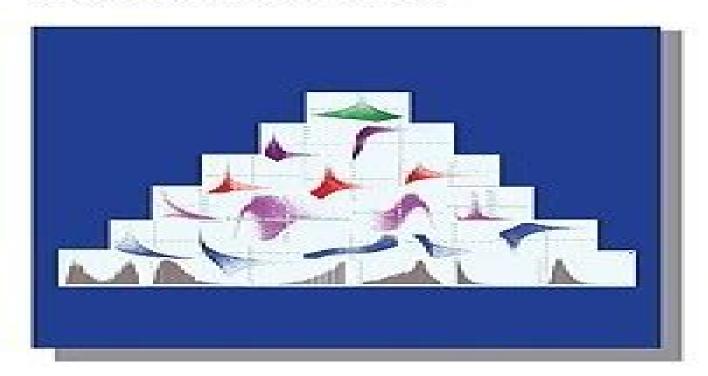
DEPENDENCE MODELING

Vine Copulae Handbook

editors.

Dorota Kurowicka & Harry Joe





<u>Dependence Modeling Handbook On Vine Copulae</u> <u>Author Dorota Kurowicka Apr 2011</u>

Harry Joe

Dependence Modeling Harry Joe, Dorota Kurowicka, 2011 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 Gronneberg 7 Dependence comparisons of vine copulae with four or more variables H Joe 8 Tail dependence in vine copulae H Joe 9 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 Gartner 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 Modeling with Copulas Harry Joe, 2014-06-26 Dependence Modeling with Copulas covers the substantial advances that have taken place in the field during the last 15 years including vine copula modeling of high dimensional data Vine copula models are constructed from a sequence of bivariate copulas The book develops generalizations of vine copula models including common and structured factor models that extend from the Gaussian assumption to copulas It also discusses other multivariate constructions and parametric copula families that have different tail properties and presents extensive material on dependence and tail properties to assist in copula model selection The author shows how numerical methods and algorithms for inference and simulation are important in high dimensional copula applications. He presents the algorithms as pseudocode illustrating their implementation for high dimensional copula models He also incorporates results to determine dependence and tail properties of multivariate distributions for future constructions of copula models Essays on Dependence Modelling with Vine Copulas and Its Applications Xinghua Xia, 2018

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