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(Quantitative Analysis) Copulas and dependence (ORM Chapter 7) S.

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He has published papers in finance and economics in international journals, and is co-author of six books on topics of risk management and financial mathematics, including Fourier Transform Methods in Finance, John Wiley & Sons, Ltd, 2009; and Copula Methods in Finance, John Wiley & Sons, Ltd, 2004.

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Copula Methods in Finance by Umberto Cherubini, Elisa Luciano and Walter Vecchiato John Wiley and Sons 310 pages, £60 ISBN 0470863447 You would be hard pressed to find a market practitioner or empirically orientated academic who still believes asset returns are well described by a normal distribution.

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The latest tools and techniques for pricing and risk management This book introduces readers to the use of copula functions to represent the dynamics of financial assets and risk factors, integrated temporal and cross-section applications.

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factors, integrated temporal and cross-section applications. The first part of the book will briefly introduce the standard theory of copula functions, before examining the link between copulas and Markov processes.

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Copulas have been used widely in quantitative finance to model and minimize tail risk and portfolio-optimization applications. Sklar's theorem states that any multivariate joint distribution can be written in terms of univariate marginal distribution functions and a copula which describes the dependence structure between the variables.

Copula (probability theory) - Wikipedia

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He has published papers in finance and economics in international journals, and is co-author of six books on topics of risk management and financial mathematics, including Fourier Transform Methods...

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He has published in international journals in economics and finance, and he is co-author of the books Copula Methods in Finance, John Wiley & Sons, 2004, and Structured Finance: The Object Oriented Approach, John Wiley & Sons, 2007. GIOVANNI DELLA LUNGA is a quantitative analyst at Prometeia Consulting.

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