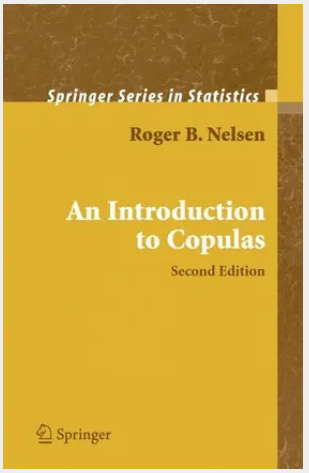
Nelsen

An Introduction to Copulas



Copulas are functions that join multivariate distribution functions to their one-dimensional margins. The study of copulas and their role in statistics is a new but vigorously growing field. In this book the student or practitioner of statistics and probability will find discussions of the fundamental properties of copulas and some of their primary applications. The applications include the study of dependence and measures of association, and the construction of families of bivariate distributions.

With 116 examples, 54 figures, and 167 exercises, this book is suitable as a text or for self-study. The only prerequisite is an upper level undergraduate course in probability and mathematical statistics, although some familiarity with nonparametric statistics would be useful. Knowledge of measure-theoretic probability is not required. The revised second edition includes new sections on extreme value copulas, tail dependence, and quasi-copulas.

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181,89 €
169,99 € (zzgl. MwSt.)

Lieferfrist: bis zu 10 Tage

Artikelnummer: 9780387286594
Medium: Buch
ISBN: 978-0-387-28659-4
Verlag: Springer
Erscheinungstermin: 13.01.2006
Sprache(n): Englisch
Auflage: 2. Auflage 2006
Serie: Springer Series in Statistics
Produktform: Gebunden
Gewicht: 554 g
Seiten: 272
Format (B x H): 160 x 241 mm