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"Copulas and Dependence". Nelsen, R.
B. (2006). An Introduction to Copulas.

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New York: Springer. Trivedi, P. K. and D. M. Zimmer (2005). Copula modeling: an introduction for practitioners.

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introduction to copulas. Covers all fundamental aspects, summarizes the most popular copula classes, and provides proofs for the important theorems related to copulas Roger B. Nelsen (1999), "An Introduction to Copulas", Springer.

Copula (probability theory) -

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