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principal contributors to the vine-copula methodology.

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Joe, H. (2014). Dependence Modeling with Copulas Chapman & Hall/CRC. Published June/July 2014. Publisher's web page, and <http://copula.stat.ubc.ca>: accompanying software and code for the book. Dependence Modeling: Vine Copula Handbook (eds D Kurowicka and H Joe), World Scientific, published in January 2011. Publisher's page.

### UBC Statistics Department: Faculty: H. Joe: Publications

Dependence Modeling: Vine Copula Handbook (eds D Kurowicka and H Joe), World Scientific, published in 2011. (Publisher's web page) 3. Joe, H. (1997). Multivariate Models and Dependence Concepts. Chapman & Hall.

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Harry Joe. Unknown affiliation. Verified email at ubc.ca. Articles Cited by. Title. Sort. Sort by citations Sort by year Sort by title. ... Multivariate models and multivariate dependence concepts. H Joe. CRC Press, 1997. 6420: 1997: Dependence modeling with copulas. H Joe. CRC press, 2014. 939: 2014: The estimation method of inference ...

### Harry Joe - Google Scholar

Multivariate Models and Multivariate Dependence Concepts. Harry Joe. CRC Press, May 1, 1997 - Mathematics - 424 pages. 1 Review. This book on multivariate models, statistical inference, and data...

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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.

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The first regular vine, *avant la lettre*, was introduced by Harry Joe. The motive was to extend parametric bivariate extreme value copula families to higher dimensions. ... etc. Chapter 6 of Dependence Modeling with Copulas summarizes these algorithms in pseudocode.

### Vine copula - Wikipedia

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