

Journal of Statistical Computation and Simulation >
Volume 78, 2008 - Issue 6


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Sampling nested Archimedean copulas

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Pages 567-581 | Received 18 Jul 2006, Published online: 21 May 2008

Cite this article <https://doi.org/10.1080/00949650701255834>
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Abstract

We give algorithms for sampling from non-exchangeable Archimedean copulas created by the nesting of Archimedean copula generators, where in the most general algorithm the generators may be nested to an arbitrary depth. These algorithms are based on mixture representations of these copulas using Laplace transforms. While in principle the approach applies to all nested Archimedean copulas, in practice the approach is restricted to certain cases where we are able to sample distributions with given Laplace transforms. Precise instructions are given for the case when all generators are taken

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Acknowledgements

I thank Christoph Hummel of Converium for motivating this problem in the context of modelling dependent insurance losses. My thanks also go to Martin Pfister and Johanna Nešlehová for many useful discussions.

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