







► Volume 78, Issue 6 ► Sampling nested Archimedean copulas

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

908 166

Views CrossRef citations to date Altmetric

Original Articles

ampling nested Archimedean copulas

Alexander I. McNeil

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

https://doi.org/10.1080/00949650701255834

Sample our Mathematics & Statistics Sign in here to start your access

Full Article

Figures & data

References

66 Citations

Metrics

Reprints & Permissions

Read this article

Abstra

We give by the n the gene

mixture

the appr

restricte trans

proves v

from tr

Q Keywor

Q AMS 20

We Care About Your Privacy

We and our 855 partners store and access personal data, like browsing data or unique identifiers, on your device. Selecting "I Accept" enables tracking technologies to support the purposes shown under "we and our partners process data to provide," whereas selecting "Reject All" or withdrawing your consent will disable them. If trackers are disabled, some content and ads you see may not be as relevant to you. You can resurface this menu to change your choices or withdraw consent at any time by clicking the ["privacy preferences"] link on the bottom of the webpage [or the floating icon on the bottom-left of the webpage, if applicable]. Your choices will have effect within our Website. For more details, refer to our Privacy Policy. Here

We and our partners process data to provide:

I Accept ilas created Reject All al algorithm based on Show Purpose principle proach is iven Laplace are taken in particular

Acknowledgements

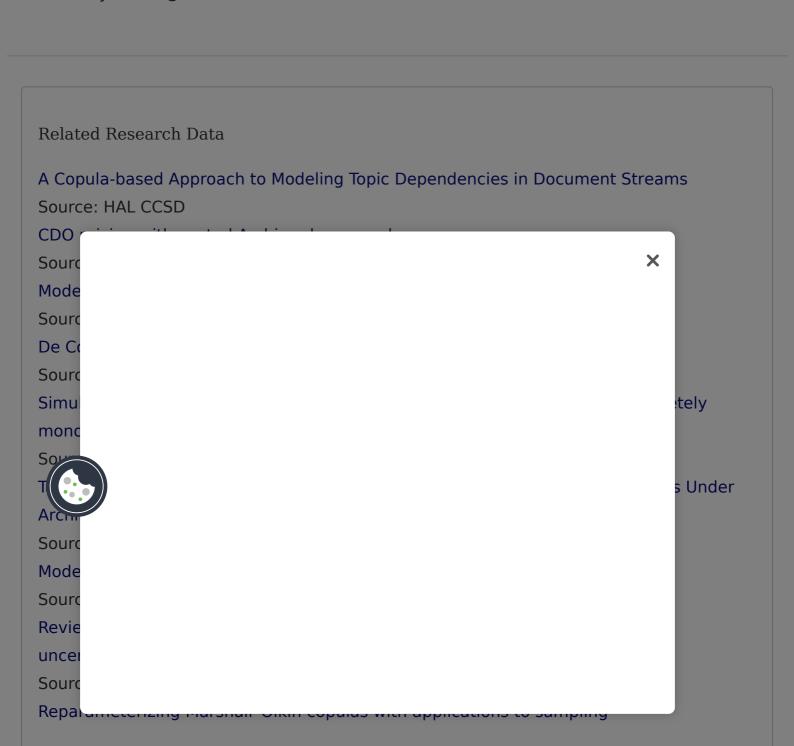
I thank Christoph Hummel of Converium for motivating this problem in the context of modelling dependent insurance losses. My thanks also go to Martin Pfister and Johanna Nešlehová for many useful discussions.

Additional information

Notes on contributors

Alexander J. McNeil

*Email: A.J.McNeil@hw.ac.uk



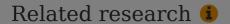
Source: Informa UK Limited

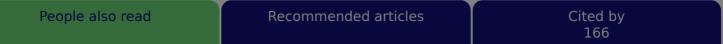
Analysis of Relationship Among V4 Countries and Germany by Their Gross Domestic

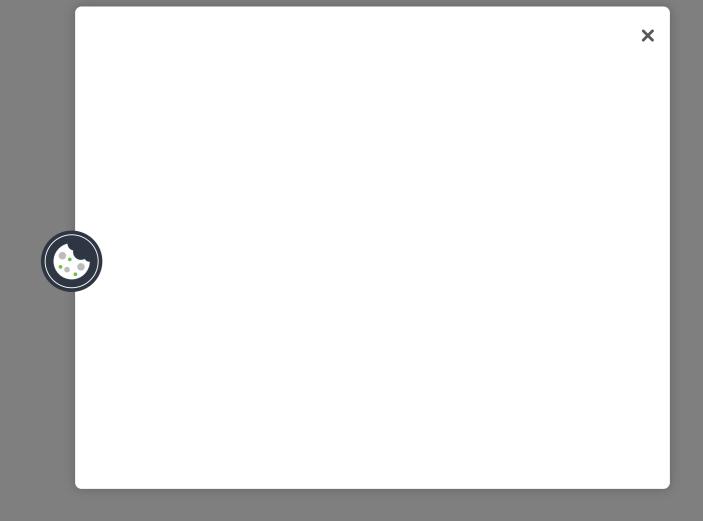
Products and Copula Models

Source: Springer International Publishing

Linking provided by **Schole**plorer**







Information for Open access Authors Overview R&D professionals Open journals Editors Open Select **Dove Medical Press** Librarians Societies F1000Research Help and information Opportunities Reprints and e-prints Advertising solutions Newsroom Accelerated publication Corporate access solutions Books Keep up to date Register to receive personalised research and resources by email Sign me up X or & Francis Group Copyright Registered 5 Howick Pl