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ampling nested Archimedean copulas

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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

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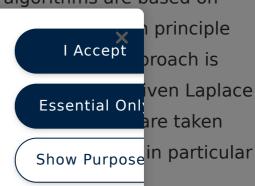
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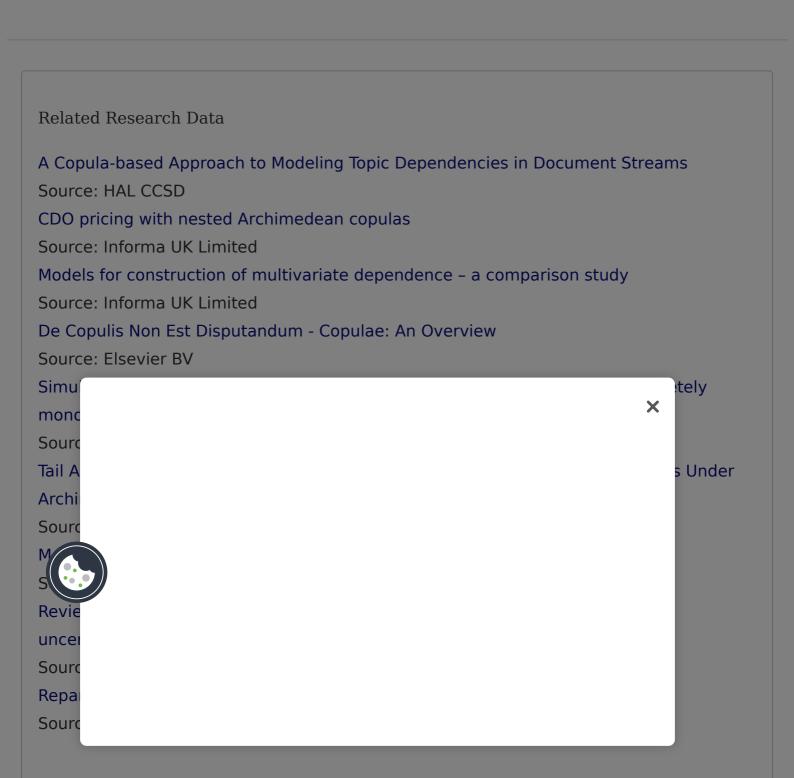
I thank Christoph Hummel of Converium for motivating this problem in the context of modelling dependent insurance losses. My thanks also go to Martin Pfister and Johanna Nešlehová for many useful discussions.

Additional information

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