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The Advent of Copulas in Finance

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Abstract

The authors provide bibliometric evidence to illustrate the development of copula theory in mathematics, statistics, actuarial science and finance. They identify the main contributors to the field, and the most important areas of application in finance. They also describe some of the remaining methodological challenges.

Keywords:

[bibliometry](#) [copula](#) [derivative pricing](#) [portfolio management](#) [risk management](#)

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