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Volume 15, 2009 - [Issue 7-8: COPULAE AND MULTIVARIATE PROBABILITY DISTRIBUTIONS IN FINANCE](#)

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# The Advent of Copulas in Finance

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Pages 609-618 | Published online: 16 Jan 2009

🗨️ Cite this article 🔗 <https://doi.org/10.1080/13518470802604457>

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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

## Acknowledgements

The authors are grateful to Paul Embrechts, Johanna Nešlehová and Mark Salmon for comments on an earlier version of this paper. Funding in support of this work was

provided by the Natural Sciences and Engineering Research Council of Canada, by the Fonds québécois de la recherche sur la nature et les technologies and by the Institut de finance mathématique de Montréal.

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