







Q

Home ▶ All Journals ▶ Economics, Finance & Business ▶ Quantitative Finance ▶ List of Issues Volume 14, Issue 9 ► Copula dynamics in CDOs

Ouantitative Finance > Volume 14, 2014 - Issue 9

371 8

Views CrossRef citations to date Altmetric

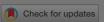
Research Papers

## opula dynamics in CDOs

Barbara Choroś-Tomczyk , Wolfgang Karl Härdle & Ludger Overbeck

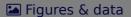
Pages 1573-1585 | Received 18 Jan 2012, Accepted 05 Sep 2013, Published online: 19 Nov 2013

▶ https://doi.org/10.1080/14697688.2013.847280 **66** Cite this article



Sample our Mathematics & Statistics >> Sign in here to start your access to the latest two volumes for 14 days

Full Article



References

**66** Citations

**Metrics** 

➡ Reprints & Permissions

Read this article

Share

## Abstra

Values o ioint def

the entit

a correla

of the cr

tranche

We i stand

calibrati

analyse

paramet

tranches

Keywords

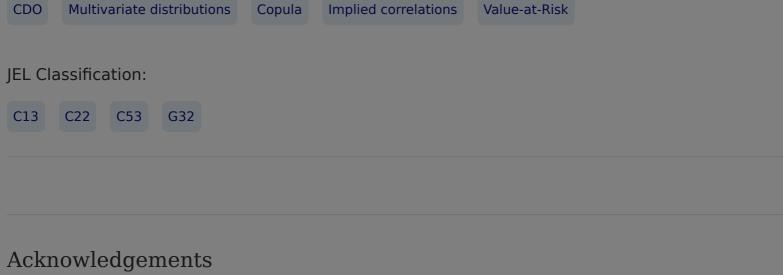
## We Care About Your Privacy

We and our 887 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. 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 Show Purposes link on the bottom of the webpage . Your choices will have effect within our Website. For more details, refer to our Privacy Policy. Here

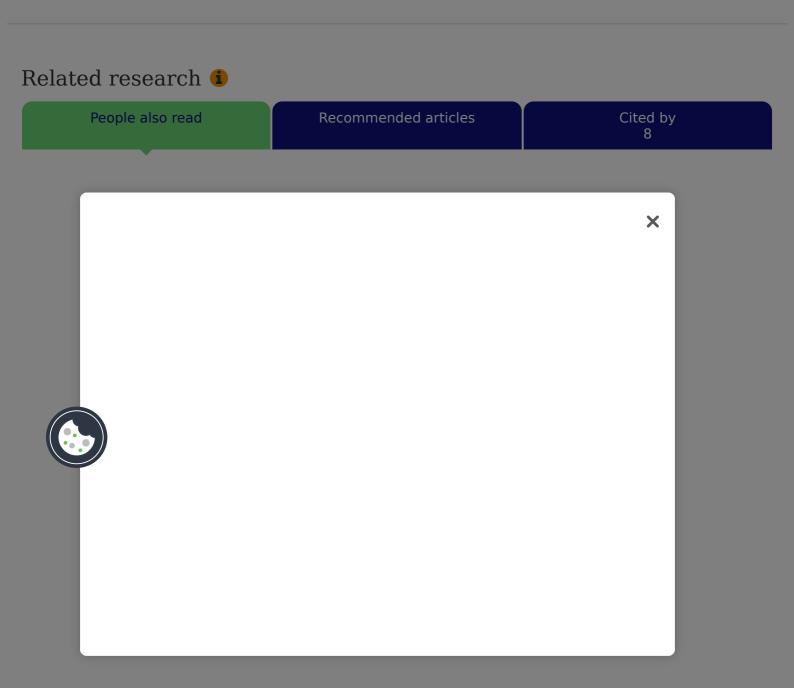
We and our partners process data to provide:

Use precise geolocation data. Actively scan device

I Accept en by the ce between Reject All Therefore. Show Purposell situation s using ncial crisis. els: the ter s. We ast future urope



The financial support from the German Research Foundation, Project HA2229/7-1 and via CRC 649 Economic Risk at Humboldt-Universität zu Berlin is gratefully acknowledged. The authors would like to thank the anonymous reviewer for valuable comments and suggestions that greatly improved the manuscript.



Information for Open access Authors Overview R&D professionals Open journals Editors **Open Select** Librarians **Dove Medical Press** Societies F1000Research Opportunities Help and information 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