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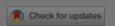
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## Copula dynamics in CDOs

Barbara Choroś-Tomczyk ✓, Wolfgang Karl Härdle & Ludger Overbeck Pages 1573-1585 | Received 18 Jan 2012, Accepted 05 Sep 2013, Published online: 19 Nov 2013



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## **Abstract**

Values of tranche spreads of collateralized debt obligations (CDOs) are driven by the joint default performance of the assets in the collateral pool. The dependence between

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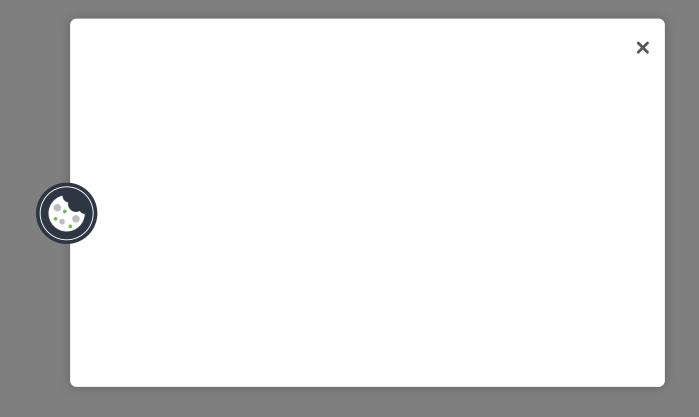
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