

1,159 288 0  
Views | CrossRef citations to date | Altmetric

Miscellany

# Dependence structures for multivariate high-frequency data in finance

W. Breymann, A. Dias & P. Embrechts

Pages 1-14 | Published online: 08 Apr 2010

Cite this article <https://doi.org/10.1080/713666155>

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

Citations Metrics Reprints & Permissions Read this article Share

## We Care About Your Privacy

We and our 874 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," whereas 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 ["privacy preferences"] link on the bottom of the webpage [or the floating icon on the bottom-left of the webpage, if applicable]. 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:

I Accept

Reject All

Show Purpose



Information for

- Authors
- R&D professionals
- Editors
- Librarians
- Societies

Opportunities

- Reprints and e-prints
- Advertising solutions
- Accelerated publication
- Corporate access solutions

Open access


- Overview
- Open journals
- Open Select
- Dove Medical Press
- F1000Research

Help and information

- Help and contact
- Newsroom
- All journals
- Books

Keep up to date

Register to receive personalised research and resources by email

-  Sign up
-  
-  



Copyright

Accessib

Regist  
5 How

