

Hierarchical Archimedean Copulas by compounding: construction and estimation

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Papers

The content of this talk mainly comes from the following papers :

- ① Cossette, H., Gadoury, S.-P., Marceau, E., Mtalai, I. (2017). Hierarchical Archimedean copulas through multivariate compound distributions. Insurance: Mathematics and Economics, 76, 1-13.
- ② Cossette, H., Gadoury, S.-P., Marceau, E., Robert, C.Y. (2018). Composite likelihood estimation method for hierarchical Archimedean copulas defined with multivariate compound distributions. Submitted for publication.

Collaborators

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