**ArXiv Papers:**

1. **Portfolio Risk Assessment using Copula Models**

**Summary:** Utilizes copula models to represent multivariate dependence in financial time series and proposes a method for risk measure computation.

**Link:** Read the paper

2. **Smooth Nonparametric Bernstein Vine Copulas**

**Summary:** Proposes using Bernstein copulas as bivariate pair-copulas in high-dimensional vine models, showing improvement over parametric vine models.

**Link:** Read the paper

3. **Reverse Stress Testing via Multivariate Modeling with Vine Copulas**

**Summary:** Discusses a stress-testing method for financial portfolios using vine copulas to estimate stress scenarios.

**Link:** Read the paper

4. **Negative Dependence Concept in Copulas and the Marginal Free Herd Behavior Index**

**Summary:** Introduces a set of copulas with negative extreme dependence and discusses applications in creating a new herd behavior index.

**Link:** Read the paper

5. **Multivariate Backtests and Copulas for Risk Evaluation**

**Summary:** Examines the use of bivariate copulas for risk evaluation, focusing on validating out-of-sample forecasts.

**Link:** Read the paper

**Other Scholarly Sources:**

1. **Selecting Copulas for Risk Management**

**Description:** Discusses the power of copulas for financial risk managers in modeling portfolio dependencies and preferences over traditional correlation measures.

**Link:** Read the article

2. **Copulae: An overview and recent developments**

**Description:** Provides a comprehensive overview of copulas and their applications across different fields, including recent developments in the area.

**Link:** Read the article

3. **The Impact of Copulas in Financial Risk Management**

**Description:** Explores the theoretical underpinnings of copulas and their applications in managing financial risk.

**Link:** Read the article

4. **Academic Articles on Copulas in Finance**

**Description:** Reviews the use of copulas in financial modeling, discussing the advantages and challenges of copula functions.

**Link:** Read the article

5. **Analysis of Copulas in Joint Modeling of Financial Risks**

**Description:** Discusses copula functions in the context of financial risk management and joint modeling approaches.

**Link:** Read the article