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Joe, H. (2014). Dependence Modeling with CopulasChapman & Hall/CRC. Published June/July 2014. Publisher'sweb page, and http://copula.stat.ubc.ca:accompanying software and code for the book. Dependence Modeling: Vine Copula Handbook(eds D Kurowicka and H.Joe), World Scientific, published in January 2011. Publisher'spage.

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Vine copulas - Wikipedia

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