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Joe, H. (2014). Dependence Modeling with Copulas Chapman & Hall/CRC. Published June/July 2014. Publisher's web 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's page.

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Vine copula - Wikipedia

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