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Multivariate Models and Multivariate Dependence Concepts (Chapman & Hall CRC Monographs on Statistics & Applied Probability) Harry Joe. This book on multivariate models, statistical inference, and data analysis contains deep coverage of multivariate non-normal distributions for modeling of binary, count, ordinal, and extreme value response data. It is virtually self-contained, and includes many exercises and unsolved problems.

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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.

### UBC Statistics Department: Faculty: H. Joe: Publications

Dependence Modeling: Vine Copula Handbook (eds D Kurowicka and H Joe), World Scientific, published in 2011. (Publisher's web page) 3. Joe, H. (1997). Multivariate Models and Dependence Concepts. Chapman & Hall.

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Harry Joe. Unknown affiliation. Verified email at ubc.ca. Articles Cited by. Title. Sort. Sort by citations Sort by year Sort by title. ... Multivariate models and multivariate dependence concepts. H Joe. CRC Press, 1997. 6420: 1997: Dependence modeling with copulas. H Joe. CRC press, 2014. 939: 2014: The estimation method of inference ...

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Multivariate Models and Multivariate Dependence Concepts. Harry Joe. CRC Press, May 1, 1997 - Mathematics - 424 pages. 1 Review. This book on multivariate models, statistical inference, and data...

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Dependence Modeling with Copulas covers the substantial advances that have taken place in the field during the last 15 years, including vine copula modeling of high-dimensional data. Vine copula models are constructed from a sequence of bivariate copulas.

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The first regular vine, *avant la lettre*, was introduced by Harry Joe. The motive was to extend parametric bivariate extreme value copula families to higher dimensions. ... etc. Chapter 6 of Dependence Modeling with Copulas summarizes these algorithms in pseudocode.

### Vine copula - Wikipedia

Dependence Modeling with Copulas covers the substantial advances that have taken place in the field during the last 15 years, including vine copula modeling of. ... By Harry Joe. Edition 1st Edition. First Published 2014. eBook Published 30 June 2014. Pub. Location New York. Imprint Chapman and Hall/CRC.

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