



# Heavy Tails and Copulas: Topics in Dependence Modelling in Economics and Finance

*Rustam Ibragimov, Artem Prokhorov*

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This book offers a unified approach to the study of crises, large fluctuations, dependence and contagion effects in economics and finance. It covers important topics in statistical modeling and estimation, which combine the notions of copulas and heavy tails — two particularly valuable tools of today's research in economics, finance, econometrics and other fields — in order to provide a new way of thinking about such vital problems as diversification of risk and propagation of crises through financial markets due to contagion phenomena, among others. The aim is to arm today's economists with a toolbox suited for analyzing multivariate data with many outliers and with arbitrary dependence patterns. The methods and topics discussed and used in the book include, in particular, majorization theory, heavy-tailed distributions and copula functions — all applied to study robustness of economic, financial and statistical models, and estimation methods to heavy tails and dependence.

Readership: Advanced students in economics, finance, financial econometrics; risk managers; actuaries; finance professionals; business analysts; banking regulators; and for those interested in the functioning of modern financial markets and statistical models of financial contagion.

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