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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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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](#)

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