An Introduction to Copulas (Springer Series in Statistics)

Roger B. Nelsen
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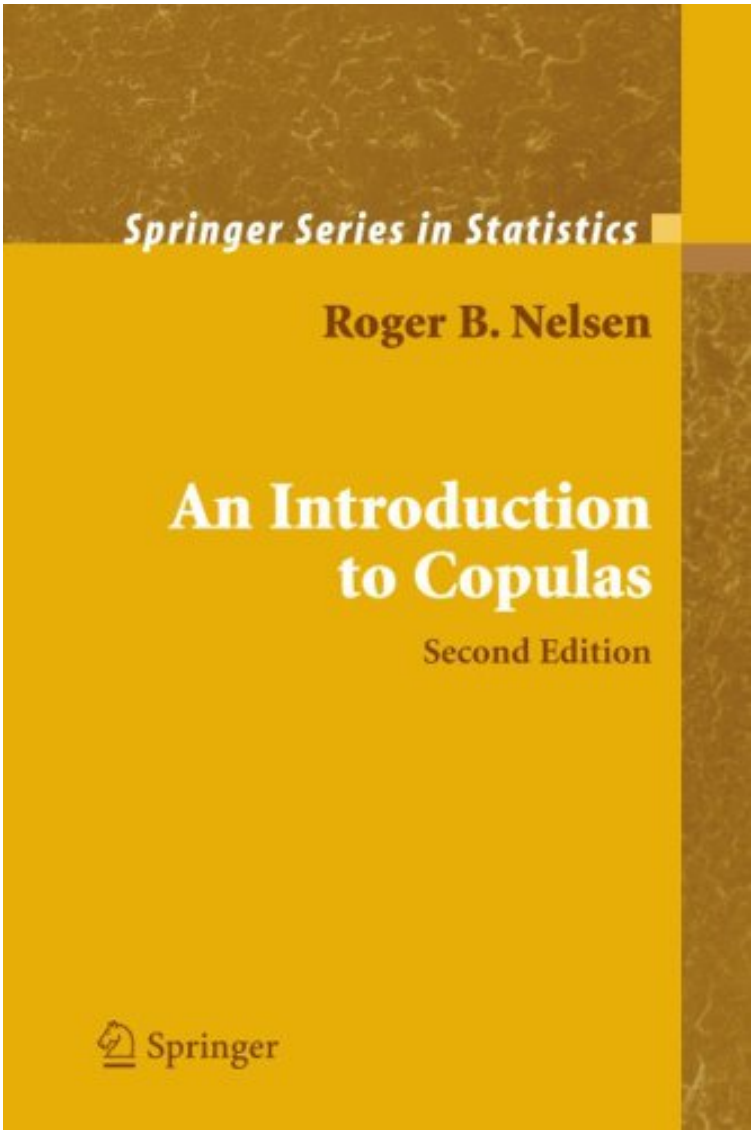

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Roger B. Nelsen : An Introduction to Copulas (Springer Series in Statistics) before purchasing it in order to gage whether or not it would be worth my time, and all praised An Introduction to Copulas (Springer Series in Statistics):

4 of 4 people found the following review helpful. A bit too theoreticalBy MaraxThis is very high quality and well written. In that sense, I should probably give it 4 or 5 stars. So I apologize for that. My complaint is that it doesn't give enough practical understanding and examples. It just dives right in to the thick and heavy notation and proofs! In other words, a little merciful watering down (especially for the first few key concepts) couldn't have hurt.I do not recommend it for a professional who is learning how to model data correlation at work. This book is too harsh for self

study.I do recommend it for an academic setting. An enthusiastic professor could help teach the concepts, and then assign problems for homework. This would even be appropriate at the undergrad level for a higher level course.0 of 0 people found the following review helpful. Great but not a quick readBy EDS XXXBrace yourselves for thorough mathematical proofs. Nonetheless, great introduction into the topic.0 of 1 people found the following review helpful. Reference on CopulasBy Fabio GotoAs expected, the reference on copulas is very technical. Demands some skills on statistics (statistical mathematics, calculus, probability and inference).

Copulas are functions that join multivariate distribution functions to their one-dimensional margins. The study of copulas and their role in statistics is a new but vigorously growing field. In this book the student or practitioner of statistics and probability will find discussions of the fundamental properties of copulas and some of their primary applications. The applications include the study of dependence and measures of association, and the construction of families of bivariate distributions. With 116 examples, 54 figures, and 167 exercises, this book is suitable as a text or for self-study. The only prerequisite is an upper level undergraduate course in probability and mathematical statistics, although some familiarity with nonparametric statistics would be useful. Knowledge of measure-theoretic probability is not required. The revised second edition includes new sections on extreme value copulas, tail dependence, and quasi-copulas.

From the reviews of the second edition: "This introductory and informative text on copulas is clearly written and from an educational standpoint will presented. With more than a hundred examples and over 160 exercise, this book is suitable as a textbook or for self-study. The only prerequisite is an upper level undergraduate course in probability and mathematical statistics. The second edition maintains the basic organizing of the material and the general level of presentation as the first one from 1999. The major additions are sections on: copula transformation methods; extreme value copulas; copulas with specific analytic or functional properties; tail dependence and quasi-copulas. " (Piotr Jaworski, Zentrablatt MATH, 2009, 1152) "This introductory and informative text on copulas hellip; is clearly written and from an educational standpoint well presented. hellip; In addition to its primary use as an introductory book on copulas, this text could also serve as a complement to a graduate course or seminar in multivariate analysis focusing on dependence concepts. Readership: people interested in dependence concepts in multivariate analysis. hellip; many will be pleased to have a copy of this new text in their personal library hellip; ." (Radu Theodorescu, Mathematical s, 2006 i)From the Back CoverCopulas are functions that join multivariate distribution functions to their one-dimensional margins. The study of copulas and their role in statistics is a new but vigorously growing field. In this book the student or practitioner of statistics and probability will find discussions of the fundamental properties of copulas and some of their primary applications. The applications include the study of dependence and measures of association, and the construction of families of bivariate distributions. With 116 examples, 54 figures, and 167 exercises, this book is suitable as a text or for self-study. The only prerequisite is an upper level undergraduate course in probability and mathematical statistics, although some familiarity with nonparametric statistics would be useful. Knowledge of measure-theoretic probability is not required. The revised second edition includes new sections on extreme value copulas, tail dependence, and quasi-copulas. Roger B. Nelsen is Professor of Mathematics at Lewis Clark College in Portland, Oregon. He is also the author of Proofs Without Words: Exercises in Visual Thinking and Proofs Without Words II: More Exercises in Visual Thinking, published by the Mathematical Association of America.About the AuthorRoger B. Nelsen received his B.A. in mathematics from DePauw University in 1964 and his Ph.D. in mathematics from Duke University in 1969. Roger was elected to Phi Beta Kappa and Sigma Xi. His previous books include Proofs Without Words: Exercises in Visual Thinking, MAA 1993; An Introduction to Copulas, Springer, 1999 (2nd edition 2006); Proofs Without Words II: More Exercises in Visual Thinking, MAA, 2000; and Math Made Visual: Creating Images for Understanding Mathematics (with Claudi Alsina), MAA, 2006.