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The copula estimation method adopted will be the Inference For Margins (IFM) method. As suggested in Joe (1997), we first make an assumption on the marginal distributions of the single risk factors. Once the marginal distributions' set of parameters is fitted, we assume a particular analytic form for the copula describing their joint behaviour.

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He has published papers in finance and economics in international journals, and is co-author of six books on topics of risk management and financial mathematics, including Fourier Transform Methods in Finance, John Wiley & Sons, Ltd, 2009; and Copula Methods in Finance, John Wiley & Sons, Ltd, 2004.

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