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Abstract. In this survey we review the most important properties of copulas, several families of copulas that have appeared in the literature, and which have been applied in various fields, and several methods of constructing multivariate copulas.

Copula Theory: An Introduction | SpringerLink

As mentioned in the Introduction, Archimedean copulas originally appeared not in statistics, but

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rather in the study of probabilistic metric spaces, where they were studied as part of the development of a probabilistic version of the triangle inequality. For an account of this history, see [Schweizer (1991)] and the references cited therein.

Archimedean Copulas | SpringerLink

"Copulas and Dependence". Nelsen, R. B. (2006). An Introduction to Copulas. New York: Springer.
Trivedi, P. K. and D. M. Zimmer (2005). Copula modeling: an introduction for practitioners. Foundations and Trends in Econometrics 1(1), 1-111. + books on the use of copulas in specific domains, notably finance Johan Segers (UCL) Copulas.

Copulas: An Introduction I - Fundamentals

The standard reference for an introduction to copulas. Covers all fundamental aspects, summarizes the most popular copula classes, and provides proofs for the important theorems related to copulas; Roger B. Nelsen (1999), "An Introduction to Copulas", Springer. ISBN 978-0-387-98623-4. A book covering current topics in mathematical research on copulas:

Copula (probability theory) - Wikipedia

"This introductory and informative text on copulas is clearly written and from an educational standpoint will be presented. With more than a hundred examples and over 160 exercises, 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.

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