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University, Oct 2013 3 / 74 Feb 28th, 2024 Copulas: An Introduction Part II: Models Archimedean Too. What Is Its Generator ? [This Is Not A Laplace Transform; It Is 2-monotone But Not D-monotone For D 3.] Ex. One Can Show That The Fréchet-Hoeffding Upper Bound $M(u) = \min(u_1, \dots, u_D)$ Is Not Archimedean. Still, Show That The Clayton Copula With $\theta > 1$ Converges To M. Johan Segers (UCL) Copulas. May 8th, 2024.

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