



Literature for MASM33, Mathematical Statistics: Quantitative Risk Management using Copulas applies from autumn semester 2021

**Literature established by Study programmes board, Faculty of Science on
2020-12-01 to apply from 2020-12-01**

Mai, J. & Scherer, Matthias.(2012). *Simulating copulas: stochastic models, sampling algorithms and applications*. London: World Scientific.

ISBN: 9781848168749

Beirlant, J., Goegebur, Yuri., Teugels, Jozef., Segers, Johan., Waal, Daniel de. & Ferro, Chris.(2004). *Statistics of extremes theory and applications*. Chichester: J. Wiley.

ISBN: 9780470012383