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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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Copulas have been used widely in quantitative finance to model and minimize tail risk and portfolio-optimization applications. Sklar's theorem states that any multivariate joint distribution can be written in terms of univariate marginal distribution functions and a copula which describes the dependence structure between the variables.

Copula (probability theory) - Wikipedia

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He has published in international journals in economics and finance, and he is co-author of the books Copula Methods in Finance, John Wiley & Sons, 2004, and Structured Finance: The Object Oriented Approach, John Wiley & Sons, 2007. GIOVANNI DELLA LUNGA is a quantitative analyst at Prometeia Consulting.

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