

Contents

<i>Preface</i>	v
1. Introduction: Dependence Modeling <i>D. Kurowicka</i>	1
2. Multivariate Copulae <i>M. Fischer</i>	19
3. Vines Arise <i>R. M. Cooke, H. Joe and K. Aas</i>	37
4. Sampling Count Variables with Specified Pearson Correlation: A Comparison between a Naive and a C-Vine Sampling Approach <i>V. Erhardt and C. Czado</i>	73
5. Micro Correlations and Tail Dependence <i>R. M. Cooke, C. Kousky and H. Joe</i>	89
6. The Copula Information Criterion and Its Implications for the Maximum Pseudo-Likelihood Estimator <i>S. Grønneberg</i>	113
7. Dependence Comparisons of Vine Copulae with Four or More Variables <i>H. Joe</i>	139

8.	Tail Dependence in Vine Copulae <i>H. Joe</i>	165
9.	Counting Vines <i>O. Morales-Nápoles</i>	189
10.	Regular Vines: Generation Algorithm and Number of Equivalence Classes <i>H. Joe, R. M. Cooke and D. Kurowicka</i>	219
11.	Optimal Truncation of Vines <i>D. Kurowicka</i>	233
12.	Bayesian Inference for D-Vines: Estimation and Model Selection <i>C. Czado and A. Min</i>	249
13.	Analysis of Australian Electricity Loads Using Joint Bayesian Inference of D-Vines with Autoregressive Margins <i>C. Czado, F. Gärtner and A. Min</i>	265
14.	Non-Parametric Bayesian Belief Nets versus Vines <i>A. Hanea</i>	281
15.	Modeling Dependence between Financial Returns Using Pair-Copula Constructions <i>K. Aas and D. Berg</i>	305
16.	Dynamic D-Vine Model <i>A. Heinen and A. Valdesogo</i>	329
17.	Summary and Future Directions <i>D. Kurowicka</i>	355
	Index	359