

# Multivariate Extreme Value Theory And Its Usefulness

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Citation Report

#	ARTICLE	IF	CITATIONS
1	Estimating the Probability of a Rare Event via Elliptical Copulas. North American Actuarial Journal, 2008, 12, 116-128.	0.8	7
2	Goodness-of-fit test for tail copulas modeled by elliptical copulas. Statistics and Probability Letters, 2009, 79, 1097-1104.	0.4	17
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18	Seismic loss modeling of two building portfolios using generalized Pareto model and copula. , 2011, , 2416-2424.		0

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19	Evaluating extremal dependence in stock markets using Extreme Value Theory. , 0, , .		0