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In probability theory and statistics, a copula is a multivariate cumulative distribution function for which the marginal probability distribution of each variable is uniform. Copulas are used to describe the dependence between random variables. Their name comes from the Latin for "link" or "tie", similar but unrelated to grammatical copulas in linguistics. Copulas have been used widely in quantitative finance to model and minimize tail risk and portfolio-optimization applications. Sklar's theorem

Copula (probability theory) - Wikipedia

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Application of Copula function in financial risk analysis ...

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