

Fabrizio Durante - List of Publications

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The publications are grouped according to categories. Within these categories, the articles are listed in chronological order.

Book

- [1] F. Durante and C. Sempi. *Principles of Copula Theory*. CRC/Chapman & Hall, Boca Raton, FL, 2016. ISBN: 978-1-439-88442-3. [Link](#).

Edited Books

- [1] M. Úbeda Flores, E. de Amo Artero, F. Durante, and J. Fernández Sánchez, editors. *Copulas and Dependence Models with Applications*. Springer International Publishing, 2017. ISBN: 978-3-319-64220-8. [Link](#).
- [2] U. Cherubini, F. Durante, and S. Mulinacci, editors. *Marshall–Olkin Distributions – Advances in Theory and Applications*, volume 141 of *Springer Proceedings in Mathematics & Statistics*. Springer International Publishing, 2015. ISBN: 978-3-319-19038-9. [Link](#).
- [3] P. Jaworski, F. Durante, and W. K. Härdle, editors. *Copulae in Mathematical and Quantitative Finance*, volume 213 of *Lecture Notes in Statistics - Proceedings*. Springer, Berlin Heidelberg, 2013. ISBN: 978-3-642-35406-9. [Link](#).
- [4] P. Jaworski, F. Durante, W. K. Härdle, and T. Rychlik, editors. *Copula Theory and its Applications*, volume 198 of *Lecture Notes in Statistics - Proceedings*. Springer, Berlin Heidelberg, 2010. ISBN: 978-3-642-12464-8. [Link](#).

Publications in Peer-Reviewed Journals

- [1] F. Durante, A. Gatto, and F. Ravazzolo. Understanding relationships with the aggregate zonal imbalance using copulas. *Stat. Methods Appl.*, in press. doi:[10.1007/s10260-023-00736-8](https://doi.org/10.1007/s10260-023-00736-8).
- [2] A. Benevento and F. Durante. Wasserstein Dissimilarity for copula-based clustering of time series with spatial information. *Mathematics*, 12:67, 2024. doi:[10.3390/math12010067](https://doi.org/10.3390/math12010067).
- [3] A. Benevento and F. Durante. Correlation-based hierarchical clustering of time series with spatial constraints. *Spat. Stat.*, 59:100797, 2024. doi:[10.1016/j.spasta.2023.100797](https://doi.org/10.1016/j.spasta.2023.100797).
- [4] F. Durante, J. Fernández-Sánchez, and C. Ignazzi. Baire category results for stochastic orders. *Rev. Real Acad. Cienc. Exactas Fis. Nat. Ser. A-Mat.*, 116:(Article number 188), 2022. doi:[10.1007/s13398-022-01324-3](https://doi.org/10.1007/s13398-022-01324-3).
- [5] F. Durante, J. Fernández-Sánchez, and M. Úbeda-Flores. Extreme semilinear copulas. *Fuzzy Sets and Systems*, 428:121–137, 2022. doi:[10.1016/j.fss.2020.12.009](https://doi.org/10.1016/j.fss.2020.12.009).

- [6] F. Durante, J. Fernández-Sánchez, and M. Úbeda-Flores. On the measure induced by copulas that are invariant under univariate truncation. *Fuzzy Sets and Systems*, 451:285–296, 2022. doi:[10.1016/j.fss.2022.04.017](https://doi.org/10.1016/j.fss.2022.04.017).
- [7] F. Durante, A. Gianfreda, F. Ravazzolo, and L. Rossini. A multivariate dependence analysis for electricity prices, demand and renewable energy sources. *Inform. Sci.*, 590:74–89, 2022. doi:[10.1016/j.ins.2022.01.003](https://doi.org/10.1016/j.ins.2022.01.003).
- [8] F. Durante, C. Ignazzi, and P. Jaworski. On the class of truncation invariant bivariate copulas under constraints. *J. Math. Anal. Appl.*, 509 (1) 125898, 2022. doi:[10.1016/j.jmaa.2021.125898](https://doi.org/10.1016/j.jmaa.2021.125898).
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- [10] J. Navarro, C. Calì, M. Longobardi, and F. Durante. Distortion representations of multivariate distributions. *Stat. Methods Appl.*, 31, 925–954, 2022. doi:[10.1007/s10260-021-00613-2](https://doi.org/10.1007/s10260-021-00613-2).
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