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, J. Fernández-Sánchez, and M. Úbeda-Flores. Extreme semilinear copulas. *Fuzzy Sets and Systems*, in press, 2021. doi:10.1016/j.fss.2020.12.009.

[2] J. Navarro, F. Durante, and J. Fernández-Sánchez. Connecting copula properties with reliability properties of coherent systems. *Appl. Stoch. Models Bus. Ind.*, in press, 2021. doi:10.1002/asmb.2579.

[3] F. Durante, J. Fernández-Sánchez, and W. Trutschnig. Spatially homogeneous copulas. *Ann. Inst. Statist. Math.*, 72(2):607–626, 2020. doi:10.1007/s10463-018-0703-8.

[4] F. Durante, J. Fernández-Sánchez, C. Ignazzi, and W. Trutschnig. On extremal problems for pairs of uniformly distributed sequences and integrals with respect to copula measures *Unif. Distrib. Theory*, 15(2), 99–112, 2020. doi:10.2478/udt-2020–0013.

[5] F. Durante, J. Fernández-Sánchez, W. Trutschnig and M. Úbeda-Flores. On the size of subclasses of quasi–copulas and their Dedekind–MacNeille completion. *Mathematics*, 8(12), 2238, 2020. doi:10.3390/math8122238.

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[7] F. Durante and S. Fuchs. Reflection invariant copulas. *Fuzzy Sets and Systems*, 354:63–73, 2019. doi:10.1016/j.fss.2018.02.004.

[8] M. Bernardi, F. Durante, P. Jaworski, L. Petrella and G. Salvadori. Conditional risk based on multivariate hazard scenarios. *Stoch. Environ. Res Risk Assess.*, 32(1):203–211, 2018. doi:10.1007/s00477-017-1425-9.

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[10] F. Durante and R. Ghiselli Ricci. Supermigrativity of aggregation functions. *Fuzzy Sets and Systems*, 35:55–66, 2018. doi:10.1016/j.fss.2017.05.015.

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Contributions to Edited Volumes

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