A semiparametric estimation procedure for multi-parameter Archimedean copulas based on L-moments method

Fatah Ben Atia
University/ Department: Biskra/Mathematiques (Algerie)

Abstract: A new semi parametric estimation method for multi-parameters Archimedean cop- ulas based on the L-moments theory is proposed. Consistency and asymptotic normality of the defined estimator are established. Extensive simulation study to compare estimators based on the L-moments, the maximum likelihood and the measures of concordance is carried out. This method is quick and does not use the density function and therefore no boundary problems arise.

Keywords: L-moments; Copulas, Dependence, Concordance measures; Semiparametric estimation.

Link : http://pinguim.uma.pt/Investigacao/Ccm/icsaa11/page7/page7.html