

List of Publications of Fabrizio Durante (update: October 2016)

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

Book

- [1] F. Durante and C. Sempi. *Principles of Copula Theory*. CRC/Chapman & Hall, Boca Raton, FL, 2015. ISBN: 978-1-439-88442-3.

Books - edited

- [1] 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.
- [2] 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.
- [3] 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.

Papers in international journals with impact factor

- [1] F. Durante. Generalized composition of binary aggregation operators. *Internat. J. Uncertain. Fuzziness Knowledge-Based Systems*, 13(6):567–577, 2005. DOI:10.1142/S0218488505003679.
- [2] F. Durante. Solution of an open problem for associative copulas. *Fuzzy Sets and Systems*, 152(2):411–415, 2005. DOI:10.1016/j.fss.2004.11.014.
- [3] F. Durante and C. Sempi. Semicopulæ. *Kybernetika (Prague)*, 41(3):315–328, 2005.
- [4] F. Durante. A new class of symmetric bivariate copulas. *J. Nonparametr. Stat.*, 18(7-8):499–510, 2006. DOI:10.1080/10485250701262242.
- [5] F. Durante, R. Mesiar, and C. Sempi. On a family of copulas constructed from the diagonal section. *Soft Computing*, 10(6):490–494, 2006. DOI:10.1007/s00500-005-0523-7.
- [6] F. Durante, J.J. Quesada-Molina, and C. Sempi. Semicopulas: characterizations and applicability. *Kybernetika (Prague)*, 42(3):287–302, 2006.
- [7] F. Durante and C. Sempi. On the characterization of a class of binary operations on bivariate distribution functions. *Publ. Math. Debrecen*, 69(1-2):47–63, 2006.
- [8] F. Durante. A new family of symmetric bivariate copulas. *C.R. Math. Acad. Sci. Paris*, 344(3):195–198, 2007. DOI:10.1016/j.crma.2006.12.004
- [9] F. Durante, E.P. Klement, R. Mesiar, and C. Sempi. Conjunctors and their residual implicators: characterizations and construction methods. *Mediterr. J. Math*, 4(3):343–356, 2007. DOI:10.1007/s00009-007-0122-1.
- [10] F. Durante, E.P. Klement, J.J. Quesada-Molina, and P. Sarkoci. Remarks on two product-like constructions for copulas. *Kybernetika (Prague)*, 43(2):235–244, 2007.

- [11] F. Durante, A. Kolesárová, R. Mesiar, and C. Sempi. Copulas with given diagonal sections: novel constructions and applications. *Internat. J. Uncertain. Fuzziness Knowledge-Based Systems*, 15(4):397–410, 2007. DOI:10.1142/S0218488507004753.
- [12] F. Durante, A. Kolesárová, R. Mesiar, and C. Sempi. Copulas with given values on a horizontal and a vertical section. *Kybernetika (Prague)*, 43(2):209–220, 2007.
- [13] F. Durante, R. Mesiar, P.-L. Papini, and C. Sempi. 2-increasing binary aggregation operators. *Inform. Sci.*, 177(1):111–129, 2007. DOI:10.1016/j.ins.2006.04.006.
- [14] F. Durante and P.-L. Papini. A weakening of Schur-concavity for copulas. *Fuzzy Sets and Systems*, 158(12):1378–1383, 2007. DOI:10.1016/j.fss.2007.02.004.
- [15] F. Durante, J.J. Quesada-Molina, and C. Sempi. A generalization of the Archimedean class of bivariate copulas. *Ann. Inst. Statist. Math.*, 59(3):487–498, 2007. DOI:10.1007/s10463-006-0061-9.
- [16] F. Durante, J.J. Quesada-Molina, and M. Úbeda-Flores. On a family of multivariate copulas for aggregation processes. *Inform. Sci.*, 177(24):5715–5724, 2007. DOI:10.1016/j.ins.2007.07.019.
- [17] F. Durante, R. Foschi, and F. Spizzichino. Threshold copulas and positive dependence. *Statist. Probab. Lett.*, 78(17):2902–2909, 2008. DOI:10.1016/j.spl.2008.04.013.
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- [24] F. Durante. Construction of non-exchangeable bivariate distribution functions. *Statist. Papers*, 50(2):383–391, 2009. DOI:10.1007/s00362-007-0064-5.
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Papers in other refereed international journals

- [1] F. Durante and C. Sempi. Copulae and Schur-concavity. *Int. Math. J.*, 3(9):893–905, 2003.
- [2] F. Durante and C. Sempi. Copula and semicopula transforms. *Int. J. Math. Math. Sci.*, 2005(4):645–655, 2005. DOI:10.1155/IJMMS.2005.645.
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- [5] F. Durante, J. Fernández-Sánchez, and W. Trutschnig. Baire category results for quasi-copulas. *Depend. Model.*, 4(1):215–223, 2016. DOI: 10.1515/demo-2016-0012.

Contributions to edited volumes

- [1] F. Durante and C. Sempi. Compositions of copulas and quasi-copulas. In M. López-Díaz, M.Á. Gil, P. Grzegorzewski, O. Hryniewicz, and J. Lawry, editors, *Soft methodology and random information systems*, Adv. Soft Comput., pages 189–196. Springer, Berlin, 2004.
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- [3] F. Durante. Families of copulas. In G. Salvadori, C. De Michele, N.T. Kottegoda, and R. Rosso, editors, *Extremes in Nature. An approach using copulas*, pages 233–269. Springer, Dordrecht (NL), 2007.
- [4] F. Durante, S. Saminger-Platz, and P. Sarkoci. On patchwork techniques for 2-increasing aggregation functions and copulas. In D. Dubois, M.A. Lubiano, H. Prade, M.Á. Gil, P. Grzegorzewski, and O. Hryniewicz, editors, *Soft methods for handling variability and imprecision*, Adv. Soft Comput., pages 349–356. Springer, Berlin, 2008.
- [5] F. Durante and J.-F. Mai. Representation of exchangeable sequences by means of copulas. In C. Borgelt, G. González-Rodríguez, W. Trutschnig, M.A. Lubiano, M.Á. Gil, P. Grzegorzewski, and O. Hryniewicz, editors, *Combining soft computing and statistical methods in data analysis*, volume 77 of *Advances in Intelligent and Soft Computing*, pages 227–232. Springer, Berlin, 2010.
- [6] F. Durante and C. Sempi. Copula theory: an introduction. In P. Jaworki, F. Durante, W. Härdle, and T. Rychlik, editors, *Copula Theory and its Applications*, volume 198 of *Lecture Notes in Statistics - Proceedings*, pages 3–31. Springer, Berlin Heidelberg, 2010.
- [7] F. Durante. Copulas, tail dependence and applications to the analysis of financial time series. In H. Bustince, J. Fernandez, R. Mesiar, and T. Calvo, editors, *Aggregation Functions in Theory and in Practise*, volume 228 of *Advances in Intelligent Systems and Computing*, pages 17–22. Springer Berlin Heidelberg, 2013. DOI: 10.1007/978-3-642-39165-1_3.
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- [9] F. Durante and R. Foschi. Evolution of the dependence of residual lifetimes. In R. Kruse, M.R. Berthold, C. Moewes, M.Á. Gil, P. Grzegorzewski, and O. Hryniewicz, editors, *Synergies of Soft Computing and Statistics for Intelligent Data Analysis*, volume 190 of *Advances in Intelligent Systems and Computing*, pages 305–312. Springer, Berlin Heidelberg, 2013. DOI: 10.1007/978-3-642-33042-1_33.
- [10] F. Durante, E. Foscolo, and M. Sabo. A spatial contagion test for financial markets. In R. Kruse, M.R. Berthold, C. Moewes, M.Á. Gil, P. Grzegorzewski, and O. Hryniewicz, editors, *Synergies of Soft Computing and Statistics for Intelligent Data Analysis*, volume 190 of *Advances in Intelligent Systems and Computing*, pages 313–320. Springer, Berlin Heidelberg, 2013. DOI: 10.1007/978-3-642-33042-1_34.
- [11] F. Durante. Simulating from a family of generalized Archimedean copulas. In V.B. Melas, S. Mignani, P. Monari, and L. Salmaso, editors, *Topics in Statistical Simulation*, Springer Proceedings in Mathematics & Statistics, pages 149–156. Springer, 2014. DOI: 10.1007/978-1-4939-2104-1_14.
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- [14] F. Durante, S. Girard, and G. Mazo. Copulas based on Marshall–Olkin machinery. In U. Cherubini, F. Durante, and S. Mulinacci, editors, *Marshall–Olkin Distributions – Advances in Theory and Practice*, volume 141 of *Springer Proceedings in Mathematics & Statistics*, pages 15–31. Springer International Publishing, 2015. DOI: 10.1007/978-3-319-19039-6_2.
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- [16] F. Durante and E. Perrone. Asymmetric copulas and their application in design of experiments. In S. Saminger-Platz and R. Mesiar, editors, *On Logical, Algebraic, and Probabilistic Aspects of Fuzzy Set Theory* (ISBN: 978-3-319-28807-9), volume 336 of *Studies in Fuzziness and Soft Computing*, pages 157–172. Springer International Publishing, 2016. DOI: 10.1007/978-3-319-28808-6_9.
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