

Package ‘fCopulae’

July 22, 2025

Title Rmetrics - Bivariate Dependence Structures with Copulae

Date 2023-01-03

Version 4022.85

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Description Provides a collection of functions to
manage, to investigate and to analyze bivariate financial returns by
Copulae. Included are the families of Archimedean, Elliptical,
Extreme Value, and Empirical Copulae.

Depends R (>= 2.15.1), timeDate, timeSeries, fBasics, fMultivar

Imports grDevices, graphics, stats

Suggests methods, RUnit, tcltk, mvtnorm, sn

License GPL (>= 2)

URL <https://www.rmetrics.org>

NeedsCompilation no

Repository CRAN

Date/Publication 2023-01-07 22:50:11 UTC

Contents

fCopulae-package	2
ArchimedeanCopulae	6
ArchimedeanDependency	8
ArchimedeanGenerator	9
ArchimedeanModelling	11
CopulaClass	12
CopulaEnv	14
EllipticalCopulae	14

EllipticalDependency	17
EllipticalGenerator	20
EllipticalModelling	23
EmpiricalCopulae	25
ExtremeValueCopulae	27
ExtremeValueDependency	29
ExtremeValueGenerator	30
ExtremeValueModelling	32
Index	35

fCopulae-package	<i>Modelling Copulae and Dependence Structures</i>
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Description

The Rmetrics fCopulae package is a collection of functions to manage, to investigate and to analyze bivariate financial returns by Copulae. Included are the families of Archimedean, Elliptical, Extreme Value, and Empirical Copulae.

Details

Package:	fCopulae
Type:	Package
Version:	R 3.0.1
Date:	2014
License:	GPL Version 2 or later
Copyright:	(c) 1999-2014 Rmetrics Association
URL:	https://www.rmetrics.org

1 Introduction

The package fCoplae was written to explore and investigate bivariate copulae and dependence structures.

2 Archimedean Copulae

This chapter contains functions for analysing and modeling Archimedean copulae.

Archimedean Copula Density, Probability and Random Numbers:

darchmCopula	Computes Archimedean copula density
parchmCopula	Computes Archimedean copula probability
rarchmCopula	Generates Archimedean copula random variates

For the Gumbel Copula we have a fast implementation.

rgumbelCopula	Generates fast gumbel random variates
dgumbelCopula	Computes bivariate Gumbel copula density
pgumbelCopula	Computes bivariate Gumbel copula probability

Archimedean Copula Dependency Structure:

archmTau	Returns Kendall's tau for Archimedean copulae
archmRho	Returns Spearman's rho for Archimedean copulae
archmTailCoeff	Computes tail dependence for Archimedean copulae
archmTailPlot	Plots Archimedean tail dependence function

Archimedean Copula Generator:

archmList	Returns list of implemented Archimedean copulae
archmParam	Sets Default parameters for an Archimedean copula
archmRange	Returns the range of valid alpha values
archmCheck	Checks if alpha is in the valid range
Phi	Computes Archimedean Phi, inverse and derivatives
PhiSlider	Displays interactively generator function
Kfunc	Computes Archimedean Density Kc and its Inverse
KfuncSlider	Displays interactively the density and concordance

Archimedean Copula Modeling:

archmCopulaSim	Simulates bivariate elliptical copula
archmCopulaFit	Fits the parameter of an elliptical copula

Archimedean Copula Slider:

darchmSlider	Displays interactively archimedean density
parchmSlider	Displays interactively Archimedean probability
rarchmSlider	Displays interactively Archimedean probability

3 Elliptical Copulae

This chapter contains functions for analysing and modeling elliptical copulae.

Elliptical Copula Density, Probability and Random Numbers:

dellipticalCopula	Computes elliptical copula density
pellipticalCopula	Computes elliptical copula probability
rellipticalCopula	Generates elliptical copula variates

Elliptical Copula Slider:

dellipticalSlider	Generates interactive plots of density
pellipticalSlider	Generates interactive plots of probability
rellipticalSlider	Generates interactive plots of random variates

Elliptical Copula Dependency Structures:

ellipticalTau	Computes Kendall's tau for elliptical copulae
ellipticalRho	Computes Spearman's rho for elliptical copulae
ellipticalTailCoeff	Computes tail dependence for elliptical copulae
ellipticalTailPlot	Plots tail dependence function

Elliptical Copula Generator:

ellipticalList	Returns list of implemented Elliptical copulae
ellipticalParam	Sets default parameters for an elliptical copula
ellipticalRange	Returns the range of valid rho values
ellipticalCheck	Checks if rho is in the valid range
gfunc	Generator function for elliptical distributions
gfuncSlider	Slider for generator, density and probability

Elliptical Copula Modeling:

ellipticalCopulaSim	Simulates bivariate elliptical copula
ellipticalCopulaFit	Fits the parameter of an elliptical copula

4 Extreme Value Copulae

This chapter contains functions for analysing and modeling extreme value copulae.

Extremem Value Copula Density, Probability and Random Numbers:

devCopula	Computes extreme value copula density
pevCopula	Computes extreme value copula probability
revCopula	Generates extreme value copula random variates
devSlider	Displays interactively plots of density
pevSlider	Displays interactively plots of probability
revSlider	isplays interactively plots of random variates

Extreme Value Copula Dependency Structures:

evTau	Returns Kendall's tau for extreme value copulae
evRho	Returns Spearman's rho for extreme value copulae
evTailCoeff	Computes tail dependence for extreme value copulae
evTailCoeffSlider	Plots extreme value tail dependence function

Extreme Value Copula Generator:

evList	Returns list of implemented extreme value copulae
evParam	Sets Default parameters for an extreme value copula
evCheck	Checks if parameters are in the valid range
evRange	Returns the range of valid parameter values
Afunc	Computes Dependence function
AfuncSlider	Displays interactively dependence function

Extreme Value Copula Modeling:

evCopulaSim	Simulates bivariate extreme value copula
evCopulaFit	Fits the paramter of an extreme value copula

5 Empirical Copula.

This chapter contains functions for analysing and modeling empirical copulae.

Empirical Copulae Density and Probability:

pempiricalCopula	Computes empirical copula probability
dempiricalCopula	Computes empirical copula density

About Rmetrics:

The fCopulae Rmetrics package is written for educational support in teaching "Computational Finance and Financial Engineering" and licensed under the GPL.

ArchimedeanCopulae	<i>Bivariate Archimedean Copulae</i>
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Description

A collection and description of functions to investigate bivariate Archimedean copulae.

Archimedean Copulae Functions:

rarchmCopula	Generates Archimedean copula variates,
parchmCopula	computes Archimedean copula probability,
darchmCopula	computes Archimedean copula density,
rarchmSlider	displays interactive plots of variates,
parchmSlider	displays interactive plots of probability,
darchmSlider	displays interactive plots of density.

Special Copulae Functions:

rgumbelCopula	Generates Gumbel copula variates,
pgumbelCopula	computes Gumbel copula probability,
dgumbelCopula	computes Gumbel copula density.

Usage

```
rarchmCopula(n, alpha = NULL, type = archmList())
parchmCopula(u = 0.5, v = u, alpha = NULL, type = archmList(), output =
  c("vector", "list"), alternative = FALSE )
darchmCopula(u = 0.5, v = u, alpha = NULL, type = archmList(), output =
  c("vector", "list"), alternative = FALSE )

rarchmSlider(B = 10)
parchmSlider(type = c("persp", "contour"), B = 10)
darchmSlider(type = c("persp", "contour"), B = 10)

rgumbelCopula(n, alpha = 2)
pgumbelCopula(u = 0.5, v = u, alpha = 2, output = c("vector", "list"))
dgumbelCopula(u = 0.5, v = u, alpha = 2, output = c("vector", "list"))
```

Arguments

alpha	[Phi*][*archmCopula] - the parameter of the Archimedean copula. A numerical value.
alternative	[*Copula] - Should the probability be computed alternatively ...
B	[*Slider] - the maximum slider menu value when the boundary value is infinite. By default this is set to 10.
n	[rarchmCopula] - the number of random deviates to be generated, an integer value.
output	[*archmCopula] - output - a character string specifying how the output should be formatted. By default a vector of the same length as u and v. If specified as "list" then u and v are expected to span a two-dimensional grid as outputted by the function grid2d and the function returns a list with elements \x, \y, and \z which can be directly used for example by 2D plotting functions.
type	[*archmCopula] - the type of the Archimedean copula. A character string ranging between "1" and "22". By default copula No. 1 will be chosen. [*archmSlider] - the type of the plot. A character string either specifying a perspective or contour plot.
u, v	[*archmCopula] - two numeric values or vectors of the same length at which the copula will be computed. If u is a list then the \x and \y elements will be used as u and v. If u is a two column matrix then the first column will be used as u and the second as v.

Value

The function pcpula returns a numeric matrix of probabilities computed at grid positions xly.

The function parchmCopula returns a numeric matrix with values computed for the Archimedean copula.

The function darchmCopula returns a numeric matrix with values computed for the density of the Archimedean copula.

The functions Phi* return a numeric vector with the values computed from the Archimedean generator, its derivatives, or its inverse.

The functions cK and cKInv return a numeric vector with the values of the density and inverse for Archimedean copulae.

Author(s)

Diethelm Wuertz for the Rmetrics R-port.

ArchimedeanDependency *Bivariate Archimedean Copulae*

Description

A collection and description of functions to investigate bivariate Archimedean copulae.

Archimedean Copulae Functions:

archmTau	Computes Kendall's tau for Archimedean copulae,
archmRho	computes Spearman's rho for Archimedean copulae,
archmTailCoeff	computes tail dependence for Archimedean copulae,
archmTailPlot	plots tail dependence for Archimedean copulae.

Usage

```
archmTau(alpha = NULL, type = archmList(), lower = 1.0e-10)
archmRho(alpha = NULL, type = archmList(), method = c("integrate2d", "adapt"),
  error = 1.0e-5)

archmTailCoeff(alpha = NULL, type = archmList())
archmTailPlot(alpha = NULL, type = archmList(), tail = c("Upper", "Lower"))
```

Arguments

alpha	the parameter of the Archimedean copula. A numerical value.
error	[archmRho] - the error bound to be achieved by the integrate2d integration formula. A numeric value, by default error=1.0e-5.
lower	[archmTau] - a numeric value setting the lower bound for the internal integration function integrate.
tail	[archmTailPlot] - a character string, either "Upper" or "Lower" denoting which of the two tails should be displayed. By default the upper tail dependence will be considered.
type	the type of the Archimedean copula. A character string ranging between "1" and "22". By default copula No. 1 will be chosen.
method	[archmRho] - a character string that determines which integration method should be used, either "integrate2d" or "adapt". If the second method is selected the contributed R package "adapt" is required.

Value

The function `pcopula` returns a numeric matrix of probabilities computed at grid positions `xly`.

The function `parchmCopula` returns a numeric matrix with values computed for the Archimedean copula.

The function `darchmCopula` returns a numeric matrix with values computed for the density of the Archimedean copula.

The functions `Phi*` return a numeric vector with the values computed from the Archimedean generator, its derivatives, or its inverse.

The functions `cK` and `cKInv` return a numeric vector with the values of the density and inverse for Archimedean copulae.

Author(s)

Diethelm Wuertz for the Rmetrics R-port.

ArchimedeanGenerator *Bivariate Archimedean Copulae*

Description

A collection and description of functions concerned with the generator function for the Archimedean copula and with functions for setting and checking the distributional parameters.

Functions:

<code>evList</code>	Returns list of implemented Archimedean copulae,
<code>archmParam</code>	Sets default parameters for an Archimedean copula,
<code>archmRange</code>	returns the range of valid rho values,
<code>archmCheck</code>	checks if rho is in the valid range,
<code>Phi</code>	Computes generator Phi, inverse and derivatives,
<code>PhiSlider</code>	displays interactively generator function,
<code>Kfunc</code>	computes copula density and its inverse,
<code>KfuncSlider</code>	displays interactively density function.

Usage

```
archmList()
archmParam(type = archmList())
archmRange(type = archmList(), B = Inf)
archmCheck(alpha, type = archmList())
```

```
Phi(x, alpha = NULL, type = archmList(), inv = FALSE, deriv = paste(0:2))
PhiSlider(B = 5)
```

```
Kfunc(x, alpha = NULL, type = archmList(), inv = FALSE, lower = 1.0e-8)
KfuncSlider(B = 5)
```

Arguments

alpha	[Phi]*[*archmCopula] - the parameter of the Archimedean copula. A numerical value.
B	[archmRange] - the maximum slider menu value when the boundary value is infinite. By default this is set to B=Inf. [*Slider] - the maximum slider menu value when the boundary value is infinite. By default this is set to B=5.
deriv	[Phi] - an integer value. Should the function itself, deriv="0", or the first deriv="1", or second deriv="2" derivative be evaluated?
inv	[Phi][Kfunc] - a logical flag. Should the inverse function be computed?
lower	[Kfunc] - a numeric value setting the lower bound for the internal root finding function uniroot.
type	[*archmCopula][Phi][Kfunc] - the type of the Archimedean copula. A character string ranging between "1" and "22". By default copula No. 1 will be chosen.
x	[Kfunc] - a numeric value or vector ranging between zero and one. [Phi] - a numeric value or vector.

Value

The function Phi returns a numeric vector with the values computed from the Archimedean generator, its derivatives, or its inverse.

The function Kfunc returns a numeric vector with the values of the density and inverse for Archimedean copulae.

Author(s)

Diethelm Wuertz for the Rmetrics R-port.

References

RB Nelson - An Introduction to Copulas

Examples

```
## archmList -
# Return list of implemented copulae:
archmList()
```

ArchimedeanModelling *Bivariate Archimedean Copulae*

Description

A collection and description of functions to investigate bivariate Archimedean copulae.

Archimedean Copulae Functions:

archmCopulaSim	simulates an Archimedean copula,
archmCopulaFit	fits the parameters of an Archimedean copula.

Usage

```
archmCopulaSim(n, alpha = NULL, type = archmList())
archmCopulaFit(u, v = NULL, type = archmList(), ...)
```

Arguments

alpha	[Phi*][*archmCopula] - the parameter of the Archimedean copula. A numerical value.
n	[rarchmCopula] - the number of random deviates to be generated, an integer value.
type	the type of the Archimedean copula. A character string ranging between "1" and "22". By default copula No. 1 will be chosen.
u, v	[*archmCopula] - two numeric values or vectors of the same length at which the copula will be computed. If u is a list then the the <code>\\$x</code> and <code>\\$y</code> elements will be used as u and v. If u is a two column matrix then the first column will be used as u and the the second as v.
...	[archmCopulaFit] - arguments passed to the optimization function in use, <code>nlminb</code> .

Value

The function `pcopula` returns a numeric matrix of probabilities computed at grid positions `xly`.

The function `parchmCopula` returns a numeric matrix with values computed for the Archimedean copula.

The function `darchmCopula` returns a numeric matrix with values computed for the density of the Archimedean copula.

The functions `Phi*` return a numeric vector with the values computed from the Archimedean generator, its derivatives, or its inverse.

The functions `cK` and `cKInv` return a numeric vector with the values of the density and inverse for Archimedean copulae.

Author(s)

Diethelm Wuertz for the Rmetrics R-port.

CopulaClass

Bivariate Copula Class

Description

A collection and description of functions to specify the copula class and to investigate bivariate Frechet copulae.

The class representation and methods are:

<code>fCOPULA</code>	representation for an S4 object of class "fCOPULA",
<code>show</code>	S4 print method.

Frechet Copulae:

<code>pfrechetCopula</code>	computes Frechet copula probability.
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Usage

```
## S4 method for signature 'fCOPULA'
show(object)

pfrechetCopula(u = 0.5, v = u, type = c("m", "pi", "w"),
  output = c("vector", "list"))
```

Arguments

object	[show] - an S4 object of class "fCOPULA".
output	[*frechetCopula] - output - a character string specifying how the output should be formatted. By default a vector of the same length as u and v. If specified as "list" then u and v are expected to span a two-dimensional grid as outputted by the function <code>grid2d</code> and the function returns a list with elements \$x, y, and z which can be directly used for example by 2D plotting functions.

type	[*frechetCopula] - the type of the Frechet copula. A character string selected from: "m", "pi", or "w".
u, v	two numeric values or vectors of the same length at which the copula will be computed. If u is a list then the the \$x and \$y elements will be used as u and v. If u is a two column matrix then the first column will be used as u and the the second as v.

Details

The function `pfrechetCopula` returns a numeric matrix of probabilities computed at grid positions `ulv`. The arguments `u` and `v` are two single values or two numeric vectors of the same length. If `v` is not specified then the same values are taken as for `u`. Alternatively, `u` may be given as a two column vector or as a list with two entries as vectors. The first column or entry is taken as `u` and the second as `v`.

Value

The print method `show` returns an S4 object of class `"fCOPULA"`. The object contains the following slots:

@call	the function call.
@copula	the name of the copula.
@param	a list whose elements specify the model parameters of the copula.
@title	a character string with the name of the copula. This can be overwritten specifying a user defined input argument.
@description	a character string with an optional user defined description. By default just the current date will be returned.

The function `pfrechetCopula` returns a numeric vector of probabilities. An attribute named `"control"` is added which returns the name of the Frechet copula.

Author(s)

Diethelm Wuertz for the Rmetrics R-port.

Examples

```
## fCOPULA -
  getClass("fCOPULA")

## pfrechet -
# The Frechet Copula - m:
pfrechetCopula(0.5)
pfrechetCopula(0.25, 0.75)
pfrechetCopula(runif(5))

## grid2d -
grid2d()
pfrechetCopula(grid2d())
```

CopulaEnv	<i>Bivariate Copula Environment</i>
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Description

Set and Get functions for the Copula environment.

EllipticalCopulae	<i>Bivariate Elliptical Copulae</i>
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Description

A collection and description of functions to investigate bivariate elliptical copulae.

Elliptical Copulae Functions:

rellipticalCopula	Generates elliptical copula variates,
pellipticalCopula	computes elliptical copula probability,
dellipticalCopula	computes elliptical copula density,
rellipticalSlider	displays interactive plots of variates,
pellipticalSlider	displays interactive plots of probability,
dellipticalSlider	displays interactive plots of density.

Usage

```
rellipticalCopula(n, rho = 0.75, param = NULL, type = c("norm", "cauchy",
  "t"))
pellipticalCopula(u = 0.5, v = u, rho = 0.75, param = NULL,
  type = ellipticalList(), output = c("vector", "list"), border = TRUE)
dellipticalCopula(u = 0.5, v = u, rho = 0.75, param = NULL,
  type = ellipticalList(), output = c("vector", "list"), border = TRUE)

rellipticalSlider(B = 100)
pellipticalSlider(type = c("persp", "contour"), B = 20)
dellipticalSlider(type = c("persp", "contour"), B = 20)
```

Arguments

B	[*Slider] - the maximum slider menu value when the boundary value is infinite. By default this is set to 10.
border	[pellipticalCopula][dellipticalCopula] - a logical flag. If the argument u is an integer, say N, greater than one than all points on a square grid $[(0:N)/N]^2$ are computed. If border is FALSE than the border points are removed from the returned value, by default this is not the case.

n	[rellipticalCopula][ellipticalCopulaSim] - the number of random deviates to be generated, an integer value.
output	[pellipticalCopula][dellipticalCopula] - a character string specifying how the output should be formatted. By default a vector of the same length as u and v is returned. If specified as "list" then u and v are expected to span a two-dimensional grid as outputted by the function grid2d and the function returns a list with elements \$x, y, and z which can be directly used for example by 2D plotting functions. For the grid version, when u is specified as an integer greater than one, always the output in form of a list will be returned.
rho	[*ellipticalCopula] - is the numeric value setting the correlation strength, ranging between minus one and one.
param	[*ellipticalCopula][gfunc] - additional distributional parameters: for the Student-t distribution this is "nu", for the Kotz distribution this is "r", and for the Exponential Power distribution these are "r" and "s". If the argument param=NULL then default values are taken. These are for the Student-t param=c(nu=4)), for the Kotz distribution param=c(r=1)), and for the exponential power distribution param=c(r=1, s=1). Note, that the Kotz and exponential power copulae are independent of r, and that r only enters the generator, the density, the probability and the quantile functions.
type	[*ellipticalCopula][gfunc] - the type of the elliptical copula. A character string selected from: "norm", "cauchy", "t", "logistic", "laplace", "kotz", or "epower". [*ellipticalSlider] - a character string which indicates what kind of plot should be displayed, either a perspective plot if type="persp", the default value, or a contour plot if type="contour".
u, v	[*ellipticalCopula] - two numeric values or vectors of the same length at which the copula will be computed. If u is a list then the the \$x and \$y elements will be used as u and v. If u is a two column matrix then the first column will be used as u and the the second as v. If u is an integer value greater than one, say N, then the values for all points on the $[(0:N)/N]^2$ grid spanning the unit square will be returned.

Value

Copula Functions:

The functions [rpd]ellipticalCopula return a numeric vector of random variates, probabilities, or densities for the specified copula computed at grid coordinates ulv.

The functions [rpd]ellipticalSlider display an interactive graph of an perspective copula plot either for random variates, probabilities or densities. Alternatively, an image underlayed contour plot can be shown.

Copula Dependence Measures:

The functions `ellipticalTau` and `ellipticalRho` return a numeric value for Kendall's Tau and Spearman's Rho.

Copula Tail Coefficient:

The function `ellipticalTailCoeff` returns the coefficient of tail dependence for a specified copula. The function `ellipticalTailPlot` displays a whole plot for the upper or alternatively for the lower tail dependence as a function of u for a set of nine ρ values.

Copula Generator Function:

The function `gfunc` computes the generator function for the specified copula, by default the normal copula. If the argument x is missing, then the normalization constant λ will be returned, otherwise if x is specified the values for the function $g(x)$ will be returned. The selected type of copula is added to the output as an attribute named "control". The function `gfuncSlider` allows to display interactively the generator function, the marginal density, the marginal probability, and the contours of the bivariate density.

Copula Simulation and Parameter Fitting:

The function `ellipticalCopulaSim` returns a numeric two-column matrix with randomly generated variates for the specified copula.

The function `ellipticalCopulaFit` returns a fit to empirical data for the specified copula. The returned object is a list with elements from the function `nlminb`.

Author(s)

Diethelm Wuertz for the Rmetrics R-port.

Examples

```
## [rp]ellipticalCopula -
# Default Normal Copula:
rellipticalCopula(10)
pellipticalCopula(10)

## [rp]ellipticalCopula -
# Student-t Copula Probability and Density:
u <- grid2d(x = (0:25)/25)
pellipticalCopula(u, rho = 0.75, param = 4,
```

```

    type = "t", output = "list")
d <- dellipticalCopula(u, rho = 0.75, param = 4,
  type = "t", output = "list")
persp(d, theta = -40, phi = 30, col = "steelblue")

## ellipticalTau -
## ellipticalRho -
# Dependence Measures:
ellipticalTau(rho = -0.5)
ellipticalRho(rho = 0.75, type = "logistic", subdivisions = 100)

## ellipticalTailCoeff -
# Student-t Tail Coefficient:
ellipticalTailCoeff(rho = 0.25, param = 3, type = "t")

## gfunc -
# Generator Function:
plot(gfunc(x = 0:10), main = "Generator Function")

## ellipticalCopulaSim -
## ellipticalCopulaSim -
# Simualtion and Parameter Fitting:
rv <- ellipticalCopulaSim(n = 100, rho = 0.75)
ellipticalCopulaFit(rv)

```

EllipticalDependency *Bivariate Elliptical Copulae*

Description

A collection and description of functions to investigate bivariate elliptical copulae.

Elliptical Copulae Functions:

ellipticalTau	Computes Kendall's tau for elliptical copulae,
ellipticalRho	computes Spearman's rho for elliptical copulae,
ellipticalTailCoeff	computes tail dependence for elliptical copulae,
ellipticalTailPlot	plots tail dependence for elliptical copulae.

Usage

```

ellipticalTau(rho)
ellipticalRho(rho, param = NULL, type = ellipticalList(), subdivisions = 500)

ellipticalTailCoeff(rho, param = NULL, type = c("norm", "cauchy", "t"))
ellipticalTailPlot(param = NULL, type = c("norm", "cauchy", "t"),
  tail = c("Lower", "Upper"))

```

Arguments

rho	[*ellipticalCopula] - is the numeric value setting the correlation strength, ranging between minus one and one.
param	[*ellipticalCopula][gfunc] - additional distributional parameters: for the Student-t distribution this is "nu", for the Kotz distribution this is "r", and for the Exponential Power distribution these are "r" and "s". If the argument param=NULL then default values are taken. These are for the Student-t param=c(nu=4)), for the Kotz distribution param=c(r=1)), and for the exponential power distribution param=c(r=1, s=1). Note, that the Kotz and exponential power copulae are independent of r, and that r only enters the generator, the density, the probability and the quantile functions.
subdivisions	[ellipticalRho] - an integer value with the number of subdivisions in each direction on the two dimensional unit square to compute the mean value of Spearman's Rho. By default 500 subdivisions are used.
tail	[ellipticalTailPlot] - a character string, either "Upper" or "Lower" denoting which of the two tails should be displayed. By default the upper tail dependence will be considered.
type	[*ellipticalCopula][gfunc] - the type of the elliptical copula. A character string selected from: "norm", "cauchy", "t", "logistic", "laplace", "kotz", or "epower". [*ellipticalSlider] - a character string which indicates what kind of plot should be displayed, either a perspective plot if type="persp", the default value, or a contour plot if type="contour".

Value**Copula Functions:**

The functions [rpd]ellipticalCopula return a numeric vector of random variates, probabilities, or densities for the specified copula computed at grid coordinates ulv.

The functions [rpd]ellipticalSlider display an interactive graph of an perspective copula plot either for random variates, probabilities or densities. Alternatively, an image underlayed contour plot can be shown.

Copula Dependence Measures:

The functions ellipticalTau and ellipticalRho return a numeric value for Kendall's Tau and Spearman's Rho.

Copula Tail Coefficient:

The function `ellipticalTailCoeff` returns the coefficient of tail dependence for a specified copula. The function `ellipticalTailPlot` displays a whole plot for the upper or alternatively for the lower tail dependence as a function of u for a set of nine ρ values.

Copula Generator Function:

The function `gfunc` computes the generator function for the specified copula, by default the normal copula. If the argument x is missing, then the normalization constant λ will be returned, otherwise if x is specified the values for the function $g(x)$ will be returned. The selected type of copula is added to the output as an attribute named "control". The function `gfuncSlider` allows to display interactively the generator function, the marginal density, the marginal probability, and the contours of the bivariate density.

Copula Simulation and Parameter Fitting:

The function `ellipticalCopulaSim` returns a numeric two-column matrix with randomly generated variates for the specified copula.

The function `ellipticalCopulaFit` returns a fit to empirical data for the specified copula. The returned object is a list with elements from the function `nlminb`.

Author(s)

Diethelm Wuertz for the Rmetrics R-port.

Examples

```
## [rp]ellipticalCopula -
# Default Normal Copula:
rellipticalCopula(10)
pellipticalCopula(10)

## [rp]ellipticalCopula -
# Student-t Copula Probability and Density:
u = grid2d(x = (0:25)/25)
pellipticalCopula(u, rho = 0.75, param = 4,
  type = "t", output = "list")
d <- dellipticalCopula(u, rho = 0.75, param = 4,
  type = "t", output = "list")
persp(d, theta = -40, phi = 30, col = "steelblue")

## ellipticalTau -
## ellipticalRho -
```

```

# Dependence Measures:
ellipticalTau(rho = -0.5)
ellipticalRho(rho = 0.75, type = "logistic", subdivisions = 100)

## ellipticalTailCoeff -
# Student-t Tail Coefficient:
ellipticalTailCoeff(rho = 0.25, param = 3, type = "t")

## gfunc -
# Generator Function:
plot(gfunc(x = 0:10), main = "Generator Function")

## ellipticalCopulaSim -
## ellipticalCopulaSim -
# Simualtion and Parameter Fitting:
rv <- ellipticalCopulaSim(n = 100, rho = 0.75)
ellipticalCopulaFit(rv)

```

EllipticalGenerator *Bivariate Elliptical Copulae*

Description

A collection and description of functions concerned with the generator function for the elliptical copula and with functions for setting and checking the distributional parameters.

Functions:

ellipticalList	Returns list of implemented elliptical copulae,
ellipticalParam	Sets default parameters for an elliptical copula,
ellipticalRange	returns the range of valid rho values,
ellipticalCheck	checks if rho is in the valid range,
gfunc	Generator function for elliptical distributions,
gfuncSlider	Slider for generator, density and probability.

Usage

```

ellipticalList()
ellipticalParam(type = ellipticalList())
ellipticalRange(type = ellipticalList())
ellipticalCheck(rho = 0.75, param = NULL, type = ellipticalList())

gfunc(x, param = NULL, type = ellipticalList())
gfuncSlider(B = 10)

```

Arguments

B	[*Slider] - the maximum slider menu value when the boundary value is infinite. By default this is set to 10.
rho	[*ellipticalCopula] - is the numeric value setting the correlation strength, ranging between minus one and one.
param	[*ellipticalCopula][gfunc] - additional distributional parameters: for the Student-t distribution this is "nu", for the Kotz distribution this is "r", and for the Exponential Power distribution these are "r" and "s". If the argument param=NULL then default values are taken. These are for the Student-t param=c(nu=4)), for the Kotz distribution param=c(r=1)), and for the exponential power distribution param=c(r=1, s=1). Note, that the Kotz and exponential power copulae are independent of r, and that r only enters the generator, the density, the probability and the quantile functions.
type	[*ellipticalCopula][gfunc] - the type of the elliptical copula. A character string selected from: "norm", "cauchy", "t", "logistic", "laplace", "kotz", or "epower". [*ellipticalSlider] - a character string which indicates what kind of plot should be displayed, either a perspective plot if type="persp", the default value, or a contour plot if type="contour".
x	[gfunc] - a numeric value or vector out of the range $[\emptyset, \text{Inf})$ at which the generator will be computed.

Value

Copula Functions:

The functions `[rpd]ellipticalCopula` return a numeric vector of random variates, probabilities, or densities for the specified copula computed at grid coordinates `ulv`.

The functions `[rpd]ellipticalSlider` display an interactive graph of an perspective copula plot either for random variates, probabilities or densities. Alternatively, an image underlayed contour plot can be shown.

Copula Dependence Measures:

The functions `ellipticalTau` and `ellipticalRho` return a numeric value for Kendall's Tau and Spearman's Rho.

Copula Tail Coefficient:

The function `ellipticalTailCoeff` returns the coefficient of tail dependence for a specified copula. The function `ellipticalTailPlot` displays a whole plot for the upper or alternatively for the lower tail dependence as a function of u for a set of nine ρ values.

Copula Generator Function:

The function `gfunc` computes the generator function for the specified copula, by default the normal copula. If the argument x is missing, then the normalization constant λ will be returned, otherwise if x is specified the values for the function $g(x)$ will be returned. The selected type of copula is added to the output as an attribute named "control". The function `gfuncSlider` allows to display interactively the generator function, the marginal density, the marginal probability, and the contours of the bivariate density.

Copula Simulation and Parameter Fitting:

The function `ellipticalCopulaSim` returns a numeric two-column matrix with randomly generated variates for the specified copula.

The function `ellipticalCopulaFit` returns a fit to empirical data for the specified copula. The returned object is a list with elements from the function `nlminb`.

Author(s)

Diethelm Wuertz for the Rmetrics R-port.

Examples

```
## ellipticalList -
# List implemented copulae:
ellipticalList()

## gfunc -
# Generator Function:
gfunc(x <- (0:10)/10, param = 2, type = "t")

## gfuncSlider -
# Try:
## Not run:
gfuncSlider()
## End(Not run)
```

Description

A collection and description of functions to investigate bivariate elliptical copulae.

Elliptical Copulae Functions:

<code>ellipticalCopulaSim</code>	simulates an elliptical copula,
<code>ellipticalCopulaFit</code>	fits the parameters of an elliptical copula.

Usage

```
ellipticalCopulaSim(n, rho = 0.75, param = NULL, type = c("norm", "cauchy", "t"))
ellipticalCopulaFit(u, v, type = c("norm", "cauchy", "t"), ...)
```

Arguments

<code>n</code>	<code>[rellipticalCopula][ellipticalCopulaSim]</code> - the number of random deviates to be generated, an integer value.
<code>rho</code>	<code>[*ellipticalCopula]</code> - is the numeric value setting the correlation strength, ranging between minus one and one.
<code>param</code>	<code>[*ellipticalCopula][gfunc]</code> - additional distributional parameters: for the Student-t distribution this is "nu", for the Kotz distribution this is "r", and for the Exponential Power distribution these are "r" and "s". If the argument <code>param=NULL</code> then default values are taken. These are for the Student-t <code>param=c(nu=4)</code> , for the Kotz distribution <code>param=c(r=1)</code> , and for the exponential power distribution <code>param=c(r=1, s=1)</code> . Note, that the Kotz and exponential power copulae are independent of r, and that r only enters the generator, the density, the probability and the quantile functions.
<code>type</code>	<code>[*ellipticalCopula][gfunc]</code> - the type of the elliptical copula. A character string selected from: "norm", "cauchy", "t", "logistic", "laplace", "kotz", or "epower". <code>[*ellipticalSlider]</code> - a character string which indicates what kind of plot should be displayed, either a perspective plot if <code>type="persp"</code> , the default value, or a contour plot if <code>type="contour"</code> .
<code>u, v</code>	<code>[*ellipticalCopula]</code> - two numeric values or vectors of the same length at which the copula will be computed. If u is a list then the <code>\\$x</code> and <code>\\$y</code> elements will be used as u and v. If u is a two column matrix then the first column will be used as u and the second as v. If u is an integer value greater than one, say N, then the values for all points on the $[(0:N)/N]^2$ grid spanning the unit square will be returned.
<code>...</code>	<code>[ellipticalCopulaFit]</code> - arguments passed to the optimization function <code>nlmminb</code> .

Value**Copula Functions:**

The functions `[rpd]ellipticalCopula` return a numeric vector of random variates, probabilities, or densities for the specified copula computed at grid coordinates `ulv`.

The functions `[rpd]ellipticalSlider` display an interactive graph of an perspective copula plot either for random variates, probabilities or densities. Alternatively, an image underlayed contour plot can be shown.

Copula Dependence Measures:

The functions `ellipticalTau` and `ellipticalRho` return a numeric value for Kendall's Tau and Spearman's Rho.

Copula Tail Coefficient:

The function `ellipticalTailCoeff` returns the coefficient of tail dependence for a specified copula. The function `ellipticalTailPlot` displays a whole plot for the upper or alternatively for the lower tail dependence as a function of u for a set of nine ρ values.

Copula Generator Function:

The function `gfunc` computes the generator function for the specified copula, by default the normal copula. If the argument x is missing, then the normalization constant λ will be returned, otherwise if x is specified the values for the function $g(x)$ will be returned. The selected type of copula is added to the output as an attribute named "control". The function `gfuncSlider` allows to display interactively the generator function, the marginal density, the marginal probability, and the contours of the bivariate density.

Copula Simulation and Parameter Fitting:

The function `ellipticalCopulaSim` returns a numeric two-column matrix with randomly generated variates for the specified copula.

The function `ellipticalCopulaFit` returns a fit to empirical data for the specified copula. The returned object is a list with elements from the function `nlminb`.

Author(s)

Diethelm Wuertz for the Rmetrics R-port.

Examples

```
## [rp]ellipticalCopula -
# Default Normal Copula:
rellipticalCopula(10)
pellipticalCopula(10)

## [rp]ellipticalCopula -
# Student-t Copula Probability and Density:
u = grid2d(x = (0:25)/25)
# CHECK ERROR
# pellipticalCopula(u, rho = 0.75, param = 4,
#   type = "t", output = "list")
# CHECK ERROR DONE
d = dellipticalCopula(u, rho = 0.75, param = 4,
  type = "t", output = "list")
persp(d, theta = -40, phi = 30, col = "steelblue")

## ellipticalTau -
## ellipticalRho -
# Dependence Measures:
ellipticalTau(rho = -0.5)
ellipticalRho(rho = 0.75, type = "logistic", subdivisions = 100)

## ellipticalTailCoeff -
# Student-t Tail Coefficient:
ellipticalTailCoeff(rho = 0.25, param = 3, type = "t")

## gfunc -
# Generator Function:
plot(gfunc(x = 0:10), main = "Generator Function")

## ellipticalCopulaSim -
## ellipticalCopulaSim -
# Simualtion and Parameter Fitting:
rv <- ellipticalCopulaSim(n = 100, rho = 0.75)
ellipticalCopulaFit(rv)
```

EmpiricalCopulae

Bivariate Empirical Copulae

Description

A collection and description of functions to investigate bivariate empirical copulae.

Empirical Copulae Functions:

<code>pempiricalCopula</code>	computes empirical copula probability,
<code>dempiricalCopula</code>	computes empirical copula density.

Usage

```
pempiricalCopula(u, v, N = 10)
dempiricalCopula(u, v, N = 10)
```

Arguments

<code>N</code>	[<code>empiricalCopula</code>] -
<code>u, v</code>	[<code>*evCopula</code>][<code>*archmCopula</code>] - two numeric values or vectors of the same length at which the copula will be computed. If <code>u</code> is a list then the <code>\$x</code> and <code>\$y</code> elements will be used as <code>u</code> and <code>v</code> . If <code>u</code> is a two column matrix then the first column will be used as <code>u</code> and the second as <code>v</code> .

Value

The functions `*Spec` return an S4 object of class "`fcOPULA`". The object contains the following slots:

<code>@call</code>	the function call.
<code>@copula</code>	the name of the copula.
<code>@param</code>	a list whose elements specify the model parameters.
<code>@title</code>	a character string with the name of the copula. This can be overwritten specifying a user defined input argument.
<code>@description</code>	a character string with an optional user defined description. By default just the current date when the test was applied will be returned.

The function `pcopula` returns a numeric matrix of probabilities computed at grid positions `xly`.

The function `parchmCopula` returns a numeric matrix with values computed for the Archimedean copula.

The function `darchmCopula` returns a numeric matrix with values computed for the density of the Archimedean copula.

The functions `Phi*` return a numeric vector with the values computed from the Archimedean generator, its derivatives, or its inverse.

The functions `cK` and `cKInv` return a numeric vector with the values of the density and inverse for Archimedean copulae.

Author(s)

Diethelm Wuertz for the Rmetrics R-port.

Description

A collection and description of functions to investigate bivariate extreme value copulae.

Extreme Value Copulae Functions:

revCopula	Generates extreme value copula random variates,
pevCopula	computes extreme value copula probability,
devCopula	computes extreme value copula density,
revSlider	displays interactive plots of extreme value random variates,
pevSlider	displays interactive plots of extreme value probability,
devSlider	displays interactive plots of extreme value density.

Usage

```
revCopula(n, param = NULL, type = evList())
pevCopula(u = 0.5, v = u, param = NULL, type = evList(),
  output = c("vector", "list"), alternative = FALSE )
devCopula(u = 0.5, v = u, param = NULL, type = evList(),
  output = c("vector", "list"), alternative = FALSE )

revSlider(B = 10)
pevSlider(type = c("persp", "contour"), B = 10)
devSlider(type = c("persp", "contour"), B = 10)
```

Arguments

alternative	[evRho][evTau][*evCopula] - Should the probability be computed alternatively in a direct way from the probability formula or by default via the dependency function?
B	[*Slider] - the maximum slider menu value when the boundary value is infinite. By default this is set to 10.
n	[revCopula][evCopulaSim] - the number of random deviates to be generated, an integer value.
output	[*evCopula] - output - a character string specifying how the output should be formatted. By default a vector of the same length as u and v. If specified as "list" then u and v are expected to span a two-dimensional grid as outputted by the function grid2d and the function returns a list with elements \$x, y, and z which can be directly used for example by 2D plotting functions.

param	<code>[*ev*][A*]</code> - distribution and copulae parameters. A numeric value or vector of named parameters as required by the copula specified by the variable type. If set to NULL, then the default parameters will be taken.
type	<code>[*ev*][Afunc]</code> - the type of the extreme value copula. A character string selected from: "gumbel", "galambos", "husler.reiss", "tawn", or "bb5". <code>[evSlider]</code> - a character string specifying the plot type. Either a perspective plot which is the default or a contour plot with an underlying image plot will be created.
u, v	<code>[*evCopula][*archmCopula]</code> - two numeric values or vectors of the same length at which the copula will be computed. If u is a list then the the \$x and \$y elements will be used as u and v. If u is a two column matrix then the first column will be used as u and the the second as v.

Value

The function `pcopula` returns a numeric matrix of probabilities computed at grid positions `xly`.

The function `parchmCopula` returns a numeric matrix with values computed for the Archimedean copula.

The function `darchmCopula` returns a numeric matrix with values computed for the density of the Archimedean copula.

The functions `Phi*` return a numeric vector with the values computed from the Archimedean generator, its derivatives, or its inverse.

The functions `cK` and `cKInv` return a numeric vector with the values of the density and inverse for Archimedean copulae.

Author(s)

Diethelm Wuertz for the Rmetrics R-port.

Examples

```
## fCOPULA -
  getClass("fCOPULA")
  getSlots("fCOPULA")

## revCopula -
  # Not yet implemented
  # revCopula(n = 10, type = "galambos")

## pevCopula -
  pevCopula(u = grid2d(), type = "galambos", output = "list")
```

```
## devCopula -
  devCopula(u = grid2d(), type = "galambos", output = "list")

## AfuncSlider -
  # Generator, try:
  ## Not run: AfuncSlider()
```

ExtremeValueDependency

Bivariate Extreme Value Copulae

Description

A collection and description of functions to investigate bivariate extreme value copulae.

Extreme Value Copulae Functions:

evTau	Computes Kendall's tau for extreme value copulae,
evRho	computes Spearman's rho for extreme value copulae,
evTailCoeff	computes tail dependence for extreme value copulae,
evTailCoeffSlider	plots tail dependence for extreme value copulae.

Usage

```
evTau(param = NULL, type = evList(), alternative = FALSE)
evRho(param = NULL, type = evList(), alternative = FALSE)

evTailCoeff(param = NULL, type = evList())
evTailCoeffSlider(B = 10)
```

Arguments

alternative	[evRho][evTau][*evCopula] - Should the probability be computed alternatively in a direct way from the probability formula or by default via the dependency function?
B	[*Slider] - the maximum slider menu value when the boundary value is infinite. By default this is set to 10.
param	[*ev*][A*] - distribution and copulae parameters. A numeric value or vector of named parameters as required by the copula specified by the variable type. If set to NULL, then the default parameters will be taken.
type	[*ev*][Afunc] - the type of the extreme value copula. A character string selected from: "gumbel", "galambos", "husler.reiss", "tawn", or "bb5". [evSlider] - a character string specifying the plot type. Either a perspective plot which is the default or a contour plot with an underlying image plot will be created.

Value

The function `pcopula` returns a numeric matrix of probabilities computed at grid positions `xly`.

The function `parchmCopula` returns a numeric matrix with values computed for the Archimedean copula.

The function `darchmCopula` returns a numeric matrix with values computed for the density of the Archimedean copula.

The functions `Phi*` return a numeric vector with the values computed from the Archimedean generator, its derivatives, or its inverse.

The functions `cK` and `cKInv` return a numeric vector with the values of the density and inverse for Archimedean copulae.

Author(s)

Diethelm Wuertz for the Rmetrics R-port.

Examples

```
## fCOPULA -
  getClass("fCOPULA")
  getSlots("fCOPULA")

## revCopula -
  # Not yet implemented
  # revCopula(n = 10, type = "galambos")

## pevCopula -
  pevCopula(u = grid2d(), type = "galambos", output = "list")

## devCopula -
  devCopula(u = grid2d(), type = "galambos", output = "list")

## AfuncSlider -
  # Generator, try:
  ## Not run: AfuncSlider()
```

Description

A collection and description of functions concerned with the generator function for the extreme value copula and with functions for setting and checking the distributional parameters.

Functions:

evList	Returns list of implemented extreme value copulae,
evParam	sets default parameters for an extreme value copula,
evRange	returns the range of valid rho values,
evCheck	checks if rho is in the valid range,
Afunc	computes dependence function,
AfuncSlider	displays interactively dependence function.

Usage

```
evList()
evParam(type = evList())
evRange(type = evList())
evCheck(param, type = evList())

Afunc(x, param = NULL, type = evList())
AfuncSlider()
```

Arguments

param	distribution and copulae parameters. A numeric value or vector of named parameters as required by the copula specified by the variable type. If set to NULL, then the default parameters will be taken.
type	the type of the extreme value copula. A character string selected from: "gumbel", "galambos", "husler.reiss", "tawn", or "bb5".
x	a numeric value or vector ranging between zero and one.

Value

The function pcpula returns a numeric matrix of probabilities computed at grid positions xly.

The function parchmCopula returns a numeric matrix with values computed for the Archimedean copula.

The function darchmCopula returns a numeric matrix with values computed for the density of the Archimedean copula.

The functions Phi* return a numeric vector with the values computed from the Archimedean generator, its derivatives, or its inverse.

The functions cK and cKInv return a numeric vector with the values of the density and inverse for Archimedean copulae.

Author(s)

Diethelm Wuertz for the Rmetrics R-port.

Examples

```
## fCOPULA -
  getClass("fCOPULA")
  getSlots("fCOPULA")

## revCopula -
  # Not yet implemented
  # revCopula(n = 10, type = "galambos")

## pevCopula -
  pevCopula(u = grid2d(), type = "galambos", output = "list")

## devCopula -
  devCopula(u = grid2d(), type = "galambos", output = "list")

## AfuncSlider -
  # Generator, try:
  ## Not run: AfuncSlider()
```

ExtremeValueModelling *Bivariate Extreme Value Copulae*

Description

A collection and description of functions to investigate bivariate extreme value copulae.

Extreme Value Copulae Functions:

evCopulaSim	simulates an extreme value copula,
evCopulaFit	fits the parameters of an extreme value copula.

Usage

```
evCopulaSim(n, param = NULL, type = evList())
evCopulaFit(u, v = NULL, type = evList(), ...)
```

Arguments

n	[revCopula][evCopulaSim] - the number of random deviates to be generated, an integer value.
param	[*ev*][A*] - distribution and copulae parameters. A numeric value or vector of named parameters as required by the copula specified by the variable type. If set to NULL, then the default parameters will be taken.

type	[*ev*][Afunc] - the type of the extreme value copula. A character string selected from: "gumbel", "galambos", "husler.reiss", "tawn", or "bb5". [evSlider] - a character string specifying the plot type. Either a perspective plot which is the default or a contour plot with an underlying image plot will be created.
u, v	[*evCopula*][*archmCopula*] - two numeric values or vectors of the same length at which the copula will be computed. If u is a list then the \$x and \$y elements will be used as u and v. If u is a two column matrix then the first column will be used as u and the second as v.
...	[evCopulaFit] - arguments passed to the optimization function nlminb.

Value

The function `pcopula` returns a numeric matrix of probabilities computed at grid positions `xly`.

The function `parchmCopula` returns a numeric matrix with values computed for the Archimedean copula.

The function `darchmCopula` returns a numeric matrix with values computed for the density of the Archimedean copula.

The functions `Phi*` return a numeric vector with the values computed from the Archimedean generator, its derivatives, or its inverse.

The functions `cK` and `cKInv` return a numeric vector with the values of the density and inverse for Archimedean copulae.

Author(s)

Diethelm Wuertz for the Rmetrics R-port.

Examples

```
## fCOPULA -
  getClass("fCOPULA")
  getSlots("fCOPULA")

## revCopula -
  # Not yet implemented
  # revCopula(n = 10, type = "galambos")

## pevCopula -
  pevCopula(u = grid2d(), type = "galambos", output = "list")

## devCopula -
```

```
devCopula(u = grid2d(), type = "galambos", output = "list")

## AfuncSlider -
# Generator, try:
## Not run: AfuncSlider()
```

Index

* **models**

- ArchimedeanCopulae, [6](#)
- ArchimedeanDependency, [8](#)
- ArchimedeanGenerator, [9](#)
- ArchimedeanModelling, [11](#)
- CopulaClass, [12](#)
- CopulaEnv, [14](#)
- EllipticalCopulae, [14](#)
- EllipticalDependency, [17](#)
- EllipticalGenerator, [20](#)
- EllipticalModelling, [23](#)
- EmpiricalCopulae, [25](#)
- ExtremeValueCopulae, [27](#)
- ExtremeValueDependency, [29](#)
- ExtremeValueGenerator, [30](#)
- ExtremeValueModelling, [32](#)

* **package**

- fCopulae-package, [2](#)

- Afunc (ExtremeValueGenerator), [30](#)
- AfuncSlider (ExtremeValueGenerator), [30](#)
- ArchimedeanCopulae, [6](#)
- ArchimedeanDependency, [8](#)
- ArchimedeanGenerator, [9](#)
- ArchimedeanModelling, [11](#)
- archmCheck (ArchimedeanGenerator), [9](#)
- archmCopulaFit (ArchimedeanModelling), [11](#)
- archmCopulaSim (ArchimedeanModelling), [11](#)
- archmList (ArchimedeanGenerator), [9](#)
- archmParam (ArchimedeanGenerator), [9](#)
- archmRange (ArchimedeanGenerator), [9](#)
- archmRho (ArchimedeanDependency), [8](#)
- archmTailCoeff (ArchimedeanDependency), [8](#)
- archmTailPlot (ArchimedeanDependency), [8](#)
- archmTau (ArchimedeanDependency), [8](#)
- CopulaClass, [12](#)

- CopulaEnv, [14](#)

- darchmCopula (ArchimedeanCopulae), [6](#)
- darchmSlider (ArchimedeanCopulae), [6](#)
- dellipticalCopula (EllipticalCopulae), [14](#)
- dellipticalSlider (EllipticalCopulae), [14](#)
- dempiricalCopula (EmpiricalCopulae), [25](#)
- devCopula (ExtremeValueCopulae), [27](#)
- devSlider (ExtremeValueCopulae), [27](#)
- dgumbelCopula (ArchimedeanCopulae), [6](#)
- ellipticalCheck (EllipticalGenerator), [20](#)
- EllipticalCopulae, [14](#)
- ellipticalCopulaFit (EllipticalModelling), [23](#)
- ellipticalCopulaSim (EllipticalModelling), [23](#)
- EllipticalDependency, [17](#)
- EllipticalGenerator, [20](#)
- ellipticalList (EllipticalGenerator), [20](#)
- EllipticalModelling, [23](#)
- ellipticalParam (EllipticalGenerator), [20](#)
- ellipticalRange (EllipticalGenerator), [20](#)
- ellipticalRho (EllipticalDependency), [17](#)
- ellipticalTailCoeff (EllipticalDependency), [17](#)
- ellipticalTailPlot (EllipticalDependency), [17](#)
- ellipticalTau (EllipticalDependency), [17](#)
- EmpiricalCopulae, [25](#)
- evCheck (ExtremeValueGenerator), [30](#)
- evCopulaFit (ExtremeValueModelling), [32](#)
- evCopulaSim (ExtremeValueModelling), [32](#)
- evList (ExtremeValueGenerator), [30](#)
- evParam (ExtremeValueGenerator), [30](#)

evRange (ExtremeValueGenerator), 30
 evRho (ExtremeValueDependency), 29
 evTailCoeff (ExtremeValueDependency), 29
 evTailCoeffSlider
 (ExtremeValueDependency), 29
 evTau (ExtremeValueDependency), 29
 ExtremeValueCopulae, 27
 ExtremeValueDependency, 29
 ExtremeValueGenerator, 30
 ExtremeValueModelling, 32

 fCOPULA (CopulaClass), 12
 fCOPULA-class (CopulaClass), 12
 fCopulae (fCopulae-package), 2
 fCopulae-package, 2

 gfunc (EllipticalGenerator), 20
 gfuncSlider (EllipticalGenerator), 20

 Kfunc (ArchimedeanGenerator), 9
 KfuncSlider (ArchimedeanGenerator), 9

 parchmCopula (ArchimedeanCopulae), 6
 parchmSlider (ArchimedeanCopulae), 6
 pellipticalCopula (EllipticalCopulae),
 14
 pellipticalSlider (EllipticalCopulae),
 14
 pempiricalCopula (EmpiricalCopulae), 25
 pevCopula (ExtremeValueCopulae), 27
 pevSlider (ExtremeValueCopulae), 27
 pfrechetCopula (CopulaClass), 12
 pgumbelCopula (ArchimedeanCopulae), 6
 Phi (ArchimedeanGenerator), 9
 PhiSlider (ArchimedeanGenerator), 9

 rarchmCopula (ArchimedeanCopulae), 6
 rarchmSlider (ArchimedeanCopulae), 6
 rellipticalCopula (EllipticalCopulae),
 14
 rellipticalSlider (EllipticalCopulae),
 14
 revCopula (ExtremeValueCopulae), 27
 revSlider (ExtremeValueCopulae), 27
 rgumbelCopula (ArchimedeanCopulae), 6

 show, fCOPULA-method (CopulaClass), 12