

Preface to the Second Edition

In preparing a new edition of *An Introduction to Copulas*, my goals included adding some topics omitted from the first edition while keeping the book at a level appropriate for self-study or for a graduate-level seminar. The major additions in the second edition are sections on:

- a copula transformation method;
- extreme value copulas;
- copulas with certain analytic or functional properties;
- tail dependence; and
- quasi-copulas.

There are also a number of new examples and exercises and new figures, including scatterplots of simulations from many of the families of copulas presented in the text. Typographical errors in the first edition have been corrected, and the references have been updated.

Thanks again to Lewis & Clark College for granting me a sabbatical leave in order to prepare this second edition; and to the Department of Mathematics and Statistics at Mount Holyoke College for again inviting me to spend the sabbatical year with them. Finally, I would like to thank readers of the first edition who found numerous typographical errors in the first edition and sent me suggestions for this edition.

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