

# Maximum likelihood estimation of mixed C-vines with application to exchange rates

C. Czado    U. Schepsmeier    A. Min  
Technische Universität München  
[schepsmeier@ma.tum.de](mailto:schepsmeier@ma.tum.de)



Lehrstuhl für  
Mathematische Statistik



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We

- 1 present data driven **sequential selection** procedures for **mixed C-vines**.
- 2 show their satisfactory performance in an **extensive simulation study**.
- 3 demonstrate the usefulness for mixed C-vines in an **application to US-exchange rates**.

