Re: Good algorithm for Inverse of cumulative Student's t?

Source: http://sci.tech−archive.net/Archive/sci.stat.math/2006−08/msg00739.html

- *From*: beliavsky@xxxxxxx
- *Date*: 19 Aug 2006 11:50:19 −0700

Schizoid Man wrote:

> Hi,
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> I'm trying to set up a credit risk model that employees a Student t
> copula. For this purpose, I need algorithms for:

I have noticed that you are interested in applying mathematical statistics to finance. Besides this newsgroup, you can ask questions and search the archives at "Wilmott", http://www.wilmott.com/search.cfm , where the term "cumulative distribution" produced some relevant hits.

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