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**Bhattacharjee Atanu** was born in Durgapur, India, to Swapan Bhattacharjee and Sandhya Bhattacharjee. He attended A-Zone M.P School and T.D.B. College before joining the Institute of Medical Science, Banaras Hindu University, where he obtained master's degrees in health statistics in 2008. He obtained his PhD in statistics in 2012 at the Gauahati University under Dilip C Nath (statistics). His dissertation was titled "Bayesian Analysis for Longitudinal Data on Type 2 Diabetes Patients". After that, he joined the Ward of Clinical Research and Biostatistics at Malabar Cancer Centre (MCC) as a Lecturer. Over the last few years, A. Bhattacharjee has published more than 35 articles, in various peer-reviewed reputed journals.

**Czapkiewicz Anna** works at the Faculty of Management at AGH. She defended her PhD thesis in economics at the University of Lodz. She investigates the usefulness of Copula-GARCH models in modelling the relationship between returns of main indices of the stock markets. In these studies, she uses both static and dynamic models. The time-varying dependencies between time series may be explained by the regime switching process.

The author studies the regime switching copula model with a Markov switching mechanism for modelling financial time series.

**Dihidar Kajal** is an Assistant Professor at Indian Statistical Institute since February 01, 2013. She graduated from Calcutta University with Mathematics Honours in B.Sc. in 1984. She post-graduated from Statistics in M.Stat. at Indian Statistical Institute in 1987. She holds Ph.D. in Statistics (in the area of Survey Sampling) under the supervision of Prof. Mausumi Bose of Applied Statistics Unit of Indian Statistical Institute (2010).

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