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Expert judgement for dependence in probabilistic modelling: A systematic literature review and future research directions

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**Highlights**

- The literature on eliciting dependence for probabilistic modelling in risk analysis and uncertainty modelling is reviewed.
- A general modelling context which shows how modelling and eliciting dependence are related is presented.
- Elicitation for quantifying various dependence models is discussed.
- Dependence parameters that are commonly elicited are reviewed together with the implications for an expert's assessment burden.

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