UNIVERSITÄT
SALZBURG

SALZBURG MATHEMATICS COLLOQUIUM
Winter 2016/17

Fabrizio Durante (Bozen)
„Copulas for discrete data"
January 26, 2017

Abstract:
According to Sklar's Theorem, the probability law of any random vector can be expressed as a composition of the distribution functions of all its components and a suitable copula. However, while the copula associated with a random vector is unique when all marginal distributions are continuous, in the non-continuous case, various copulas can be associated with the same random vector, all being coincicent in a subset of the copula domain.
In this presentation we discuss how it is possible to construct a copula given some partial information about the values that it assumes. To this end, we analyze the structure of the class of so-called sub-copulas (in a high-dimensional framework) and we provide some approximation results. Practical implications in copula-based inferential procedures are also discussed.

Thursday, **15:00-15:45**
Hörsaal 414, 1. Stock

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