

SALZBURG MATHEMATICS COLLOQUIUM

Winter 2015/2016

Carlo Sempi (Salento)

„Idempotent copulae: ordinal sums and Archimedean copulae“

January 28, 2016

Abstract:

Exploiting the connexion between Markov operators and copulas one can characterise those copulas that are idempotent with respect to the binary operation on copulas introduced by Darsow et al. This characterisation is in an implicit form; here we look at a few well known classes of copulas, namely, Fréchet copulas, ordinal sums, Archimedean copulas, copulas of the type $C(u,v) = uv \pm f(u)g(v)$ and a special subset of copulas represented through measure-preserving transformations, and characterise those among these classes that are idempotent.

Thursday, **15:15-16:00**
Hörsaal 414, 1. Stock