

Transformations of Copulas

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Abstract: Transformations of copulas by means of increasing bijections on the unit interval and attractors of copulas are discussed. The invariance of copulas under such transformations as well as the relationship to maximum attractors and Archimax copulas is investigated.

Keywords: copula; transformation of copulas; invariant copulas; maximum attractor; Archimax copula;

AMS Subject Classification: 62E15; 62E99;