

Remarks on Two Product-like Constructions for Copulas

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Abstract: We investigate two constructions that, starting with two bivariate copulas, give rise to a new bivariate and trivariate copula, respectively. In particular, these constructions are generalizations of the $*$ -product and the \star -product for copulas introduced by Darsow, Nguyen and Olsen in 1992. Some properties of these constructions are studied, especially their relationships with ordinal sums and shuffles of Min.

Keywords: copula; ordinal sum; shuffle of Min; concordance;

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