

**Genest, C.; Quesada Molina, J. J.; Rodríguez Lallena, J. A.; Sempi, C.**  
**A characterization of quasi-copulas.** (English) Zbl 0935.62059  
J. Multivariate Anal. 69, No. 2, 193-205 (1999).

A function  $Q : [0, 1]^2 \rightarrow [0, 1]$  is a quasi-copula if and only if it satisfies the three following conditions: (i)  $Q(0, x) = Q(x, 0) = 0$ ,  $Q(x, 1) = Q(1, x) = x$ ,  $x \in [0, 1]$ ; (ii)  $Q(x, y)$  is non-decreasing in each of its arguments; (iii)  $Q$  satisfies a Lipschitz condition. The quasi-copula is comprised between the Fréchet bounds. The distinction between copulas and proper quasi-copulas is studied. Absolutely continuous quasi-copulas are not necessarily copulas.

Reviewer: P.Fronek (Praha)

**MSC:**

**62H05** Characterization and structure theory for multivariate probability distributions; copulas  
**60E05** Probability distributions: general theory

Cited in **1** Review  
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**Keywords:**

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**References:**

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