

Nelsen, Roger B.

Concordance and copulas: a survey. (English) [Zbl 1135.62337](#)

Cuadras, Carles M. (ed.) et al., Distributions with given marginals and statistical modelling. Papers presented at the meeting, Barcelona, Spain, July 17–20, 2000. Dordrecht: Kluwer Academic Publishers (ISBN 1-4020-0914-3/hbk). 169-177 (2002).

Summary: We survey relationships between concordance of random variables and their copulas. We focus on the relationship between concordance and measures of association such as Kendall's tau, Spearman's rho and Gini's coefficient. Extensions to the multivariate case are also discussed.

For the entire collection see [\[Zbl 1054.62002\]](#).

MSC:

[62H05](#) Characterization and structure theory for multivariate probability distributions; copulas

Cited in **18** Documents

[62H20](#) Measures of association (correlation, canonical correlation, etc.)