

Carley, H.; Taylor, M. D.

A new proof of Sklar's theorem. (English) [Zbl 1137.62336](#)

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). 29-34 (2002).

Summary: We use the notion of a checkerboard copula to give a short proof of *M. Sklar's* theorem [Publ. Inst. Stat. Univ. Paris 8, 229–231 (1960; [Zbl 0100.14202](#))]. Our analysis shows that the extension given in the proof of a subcopula to a copula amounts to a multilinear interpolation of the subcopula

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

MSC:

- [62H05](#) Characterization and structure theory for multivariate probability distributions; copulas
- [60E05](#) Probability distributions: general theory

Cited in **18** Documents