

Sempi, Carlo

Conditional expectations and idempotent copulae. (English) [Zbl 1142.62355](#)

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). 223-228 (2002).

Summary: A connection between conditional expectations and idempotent copulas is established. It is proved that there exists a one-to-one correspondence between conditional expectations and copulas that are idempotent with respect to the binary operation introduced by *W. F. Darsow*, *B. Nguyen* and *E. T. Olsen* [Ill. J. Math. 36, No. 4, 600–642 (1992; [Zbl 0770.60019](#))].

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

MSC:

- [62H05](#) Characterization and structure theory for multivariate probability distributions; copulas
- [60E05](#) Probability distributions: general theory
- [62A01](#) Foundations and philosophical topics in statistics

Cited in 1 Review Cited in 2 Documents
