
FRANCOIS PERRON, University of Montreal

On the Extensions of Subcopulas

The Sklar theorem says that it is always possible to extend a subcopula to a copula. Particular extensions are known. We want to find all of the possible extensions. The solutions to this problem are known for the subcopula associated to discrete random variables. In the most general setting some solutions have been proposed but we found major errors in the proposed solutions. In this talk we will present our solution and we will explain why the other solutions are not fully general. We will also discuss the problem of finding the maximal copula extending a subcopula. The standard results, for copula related to discrete random variables involve series expansions. We will derive a fairly simple formula.