



The Maximal Regularization of Smooth Copulas

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Abstract

The regularity of special functions, particularly that of copulas, requires careful treatment, not only because this type of function describes complex inter-dependencies, but also because the mastery of prediction tools depends intimately on the class of analytic (or algebraic) regularity of the mathematical model that describes both the correlation and the evolution [1]. We plan to provide some answers to this crucial problem in many fields.

For a rapid familiarization with copulas, we refer to the famous book of Nelesen [2], and for recent developments on this topic, see [3] for construction process of such functions or [4] for emerging applications in life sciences .

Keywords: Copulas, regularization, approximation.

References:

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