A MINICOURSE ON COPULAS

CARLO SEMPI

I shall deal with the following topics

- History
- Definition of a copula
- Its basic properties
- Copulæ and stochastic measures
- Copulæ and Markov operators
- Copulæ and measure–preserving transformations
- Construction of copulas: patchwork copulæ
- Construction of copulas: ordinal sums
- Construction of copulas: shuffles of Min
- Construction of copulas: Archimedean copulas
- Construction of copulas: splicing and gluing
- Copulæ and stochastic processes: the example of Brownian motion
- Copulæ and stochastic processes: the $*$–product and Markov processes
- Copulæ and conditional expectations
- Measures of concordance.

Attention will paid to the multivariate case.

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