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How non-symmetric can a copula be?

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Abstract: A two-place function measuring the degree of non-symmetry for (quasi-)copulas is considered. We construct copulas which are maximally non-symmetric on certain subsets of the unit square. It is shown that there is no copula (and no quasi-copula) which is maximally non-symmetric on the whole unit square.

Keywords: copula, quasi-copula, symmetry, opposite diagonal

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