

MULTIVARIATE VERSIONS OF BLOMQVIST'S BETA AND SPEARMAN'S FOOTRULE

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Abstract. In this paper we define multivariate versions of the medial correlation coefficient and the rank correlation coefficient Spearman's footrule in terms of copulas. We also present corresponding results for the sample statistic and provide a comparison of lower bounds among different measures of multivariate association.

Key words and phrases: Blomqvist's beta, copula, measures of multivariate association, Spearman's footrule.