Fabrizio Durante · José Juan Quesada-Molina Carlo Sempi

A generalization of the Archimedean class of bivariate copulas

Received: 13 May 2005 / Revised: 12 December 2005 /

Published online: 1 August 2006

© The Institute of Statistical Mathematics, Tokyo 2006

Abstract We introduce and study a class of bivariate copulas depending on two univariate functions which generalizes the well-known Archimedean family. We provide several examples and some results about the concordance order.

Keywords Copula · Archimedean copula · Concordance order