

Extremal negative dependence concepts

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While the concept of extremal positive dependence is agreed upon for random vectors of arbitrary dimension, various notions of extremal negative dependence arise when more than two random variables are involved. We will review popular existing concepts of extremal negative dependence given in the literature and introduce a novel notion, which in a general sense includes the existing ones as particular cases. Although much of the literature on dependence is actually focused on positive dependence, we will show that negative dependence plays an equally important role in the solution of many optimization problems.

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