Atelier « Modélisation de la dépendance et les copules »
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Copulas, covariates and censoring

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Dependence between variables is often modeled through the copula function. Popular association measures such as Kendall's tau or Spearman's rho can be expressed as functionals of the copula. In a field like survival analysis there are of course some typical extra aspects. First there is the presence of covariates. Dependence structures and association measures are influenced by the value of covariates and this motivates the study of conditional copulas and corresponding conditional measures. We review some recent developments in nonparametric and semi-parametric estimation of conditional copulas. Second we also review some results on the use of copulas for describing dependent censoring.

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