We have  $t_4$  j  $t_3$  j  $t_2$  +  $t_1$  > 0 and  $\acute{A}$  is increasing, so  $\acute{A}(t_2)$   $\acute{A}t_2^{t_2}$ 

A CHARACTERIZATION OF ABSOLUTELY MONOTONIC ( ) FUNCTIONS 97

The proof of Theorem 2.3 (see Section 4) is of elemental algebraic nature but

## MORILLAS

Di erent methods of constructing n-copulas have been proposed (see e.g. Chapter 3 and Chapter 4 in [10 n

98

where C is an arbitrary n-copula, ' : [0,1] !

100

MORILLAS

We have

 $(a_k$ 

MORILLAS

104