Stability of the curtain coupling

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Time **Tuesday, Oct 7, 2014 at 15:45**
Place **Campus Kirchberg, room C02**

During this talk I will introduce a special joint law that can be associated to any pair of probability measures in the convex order in order to make it a 1-step martingale. I will study the stability of this so-called "curtain-coupling" with respect to the marginals and investigate a continuous version.