

# About tests of the "simplifying" assumption for conditional copulas

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Under the so-called "simplified assumption" (SA), conditional copulas do not depend on their conditioning subsets. We propose several nonparametric and parametric tests of this assumption. The former ones are based on some comparisons between empirical counterparts under or without (SA), or are based on a particular independence property. The latter ones are obtained through usual distances between nonparametrically and parametrically estimated distributions or densities. The consistency and the power of such tests are evaluated by simulations, through some adapted bootstrap procedures.