

The Bivariate YULE Distribution and Some of Its Properties

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Summary. In this paper, a bivariate extension of the YULE distribution is defined and some of its structural properties are examined. It is shown in particular, that it can be obtained in the context of a bivariate STER model and as the only distribution with tail probabilities satisfying certain conditions.

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Key words: Bivariate YULE distribution; bivariate STER model; tail probability.