962-60-1353 Gregory A. Fredricks* (fredrix@lclark.edu), Lewis & Clark College, Portland, OR 97219, Roger B. Nelsen (nelsen@lclark.edu), Lewis & Clark College, Portland, OR 97219, and José Antonio Rodríguez-Lallena (jarodrig@ualm.es), Universidad de Almería Almería, Spain. Copulas with fractal supports. Preliminary report.

We prove the following: for each s in (1,2), there exists a copula (a bivariate distribution function with uniform margins) whose support is a fractal with Hausdorff dimension s. The construction readily generalizes to copulas of higher dimensions. (Received October 03, 2000)