## On the preservation of the supermodular order under multivariate claim models

R.E. LILLO - F. PELLEREY - P. SEMERARO - M. SHAKED

## Abstract

In this note we describe two preservation results of the supermodular stochastic order in the context of multivariate claim models. These results extend some specialized results of Hu and Pan (1999), and they also throw a new light on them.