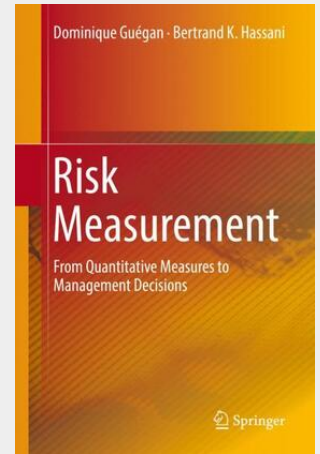


Risk Measurement

From Quantitative Measures to Management Decisions

This book combines theory and practice to analyze risk measurement from different points of view. The limitations of a model depend on the framework on which it has been built as well as specific assumptions, and risk managers need to be aware of these when assessing risks. The authors investigate the impact of these limitations, propose an alternative way of thinking that challenges traditional assumptions, and also provide novel solutions. Starting with the traditional Value at Risk (VaR) model and its limitations, the book discusses concepts like the expected shortfall, the spectral measure, the use of the spectrum, and the distortion risk measures from both a univariate and a multivariate perspective.

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