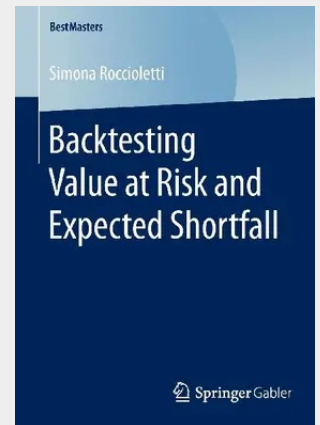


Backtesting Value at Risk and Expected Shortfall

In this book Simona Roccioletti reviews several valuable studies about risk measures and their properties; in particular she studies the new (and heavily discussed) property of "Elicitability" of a risk measure. More important, she investigates the issue related to the backtesting of Expected Shortfall. The main contribution of the work is the application of "Test 1" and "Test 2" developed by Acerbi and Szekely (2014) on different models and for five global market indexes.

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