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Usage of Risk Measures in Management of Investment Portfolios

By Kuzmina, Jekaterina

Condition: New. Publisher/Verlag: LAP Lambert Academic Publishing | Case of Insurance Companies | The main goal of the research "Usage of Risk Measures in Management of Investment Portfolios: Case of Insurance Companies" was to develop an internal investment portfolio management model using risk measures and copulas for Latvian insurance companies. The model satisfies regulatory requirements (under Solvency II regulations) and internal risk management standards, as well as allows dealing with otherwise complex multivariate modeling. The research and empirical study is limited to the usage of Lower Partial Moments (as an example of downside risk measures) and normal, skew normal and skew t-copula; and covers time period from January 2000 until December 2010. | Format: Paperback | Language/Sprache: english | 148 pp.



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