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With the impact of the recent financial crises, more attention must be given to new models in finance rejecting "Black-Scholes-Samuelson" assumptions leading to what is called non-Gaussian finance. With the growing importance of Solvency II, Basel II and III regulatory rules for insurance companies and banks, value at risk (VaR) - one of the most popular risk indicator techniques plays a fundamental role in defining appropriate levels of equities. The aim of this book is to show how new VaR techniques can be built more appropriately for a crisis situation. VaR methodology for non-Gauss