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Titolo	Tychastic Measure of Viability Risk // by Jean-Pierre Aubin, Luxi Chen, Olivier Dordan
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ISBN	3-319-08129-2
Edizione	[1st ed. 2014.]
Descrizione fisica	1 online resource (136 p.)
Disciplina	332
Soggetti	Economics, Mathematical Macroeconomics Probabilities Finance Quantitative Finance Macroeconomics/Monetary Economics//Financial Economics Probability Theory and Stochastic Processes Finance, general
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references and indexes.
Nota di contenuto	Part I Description, Illustration and Comments of the Results -- The Viabilist Portfolio Performance and Insurance Approach -- Technical and Quantitative Analysis of Tubes -- Uncertainty on Uncertainties -- Part II Mathematical Proofs -- Why Viability Theory? A Survival Kit -- General Viabilist Portfolio Performance and Insurance Problem.
Sommario/riassunto	This book presents a forecasting mechanism of the price intervals for deriving the SCR (solvency capital requirement) eradicating the risk during the exercise period on one hand, and measuring the risk by computing the hedging exit time function associating with smaller investments the date until which the value of the portfolio hedges the liabilities on the other. This information, summarized under the term "tychastic viability measure of risk" is an evolutionary alternative to statistical measures, when dealing with evolutions under uncertainty. The book is written by experts in the field and the target audience primarily comprises research experts and practitioners.

