

1. Record Nr.	UNINA9910346660703321
Autore	Wong Wing-Keung
Titolo	Risk Measures with Applications in Finance and Economics
Pubbl/distr/stampa	MDPI - Multidisciplinary Digital Publishing Institute, 2019
ISBN	3-03897-444-7
Descrizione fisica	1 electronic resource (536 p.)
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Sommario/riassunto	<p>Risk measures play a vital role in many subfields of economics and finance. It has been proposed that risk measures could be analysed in relation to the performance of variables extracted from empirical real-world data. For example, risk measures may help inform effective monetary and fiscal policies and, therefore, the further development of pricing models for financial assets such as equities, bonds, currencies, and derivative securities.<false,>A Special Issue of “Risk Measures with Applications in Finance and Economics” will be devoted to advancements in the mathematical and statistical development of risk measures with applications in finance and economics. This Special Issue will bring together the theory, practice and real-world applications of risk measures. This book is a collection of papers published in the Special Issue of “Risk Measures with Applications in Finance and Economics” for Sustainability in 2018.</p>