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Nota di contenuto	Intro -- ECONOMETRIC MODELINGOF VALUE-AT-RISK -- Contents -- Preface -- Introduction -- Value at Risk -- 2.1. Value at Risk Criticisms -- Expected Shortfall -- VaR and ES Modeling -- 4.1. Parametric Volatility Forecasting -- 4.1.1. Modeling the Underlying Distribution -- 4.1.2. ARCH Volatility Specifications -- 4.1.3. One-step-ahead VaR and ES Calculation under ParametricVolatility Forecasting -- 4.2. Non- Parametric Risk Management Techniques -- 4.2.1. Historical Simulation -- 4.3. Semi-Parametric Volatility Forecasting -- 4.3.1. Filtered Historical Simulation -- 4.3.2. Extreme Value Theory -- 4.4. Multi- period VaR and ES Forecasts -- 4.5. Realized Volatility Models -- Liquidity AdjustedValue-at-Risk -- 5.1. VaR Adjustments Based on the Bid-Ask Spread -- 5.2. Trading Strategies that Minimize the ExpectedCost and Its Variance -- Backtesting Value-at-Risk -- 6.1. Unconditional Coverage -- 6.2. Conditional Coverage -- 6.3. Generalization of the Conditional Coverage Test -- 6.4. Loss Functions -- Application -- Summary -- References -- Index.