

Problems Of Value At Risk - A Critical View - Alexander Melichar

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This seminar paper is divided in the following chapters: 1. Definition of Value at Risk: What is VaR, several definitions of this figure. 2. The three common approaches for calculating Value at Risk: Historical simulation, Monte Carlo simulation, Variance-Covariance model. 3. The critical view: Problems and limitations of Value at Risk. Which approach can be meaningfully used and when not? Why is Value at Risk not the 'only truth' in financial institutions? What are the strengths and weaknesses of the several approaches in calculating Value at Risk? Author: Melichar, Alexander Publisher: GRIN Verlag Illustration: N Language: ENG Title: Problems of Value At Risk - A Critical View Pages: 00015 (Encrypted PDF) On Sale: 2010-01-01 SKU-13/ISBN: 9783640761494 Category: Business & Economics : Management - General

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