Tail Conditional Expectation for Multivariate Pareto Portfolio. Edition No. 1

Description: Determination of risk capital is a subject of active interest to researchers, regulators of financial institutes and commercial vendors of financial products and services. Recently, there has been growing concentration among the insurance companies and regulators on the use of tail conditional expectation (TCE) as measure of risk. TCE represents the conditional average amount of loss that can be incurred in a particular period, given that the loss exceeds a specified value. This value is usually based on a quantile of the distribution, the so-called value-at-risk (VaR). The present study examines the TCE in the case of multivariate Pareto distribution. We show that the divided differences, actually important in the numerical analysis and polynomial's approximations, are quite convenient tool on the capital asset allocation problem in the multivariate dependent Pareto context.


Order by Fax - using the form below

Order by Post - print the order form below and send to

Research and Markets,
Guinness Centre,
Taylors Lane,
Dublin 8,
Ireland.
Fax Order Form
To place an order via fax simply print this form, fill in the information below and fax the completed form to 646-607-1907 (from USA) or +353-1-481-1716 (from Rest of World). If you have any questions please visit http://www.researchandmarkets.com/contact/

Order Information
Please verify that the product information is correct.

Product Name: Tail Conditional Expectation for Multivariate Pareto Portfolio. Edition No. 1
Web Address: http://www.researchandmarkets.com/reports/1894524/
Office Code: SC6ILQ7R

Product Format
Please select the product format and quantity you require:

<table>
<thead>
<tr>
<th>Quantity</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>Hard Copy (Paper back):</td>
<td>USD 56 + USD 29 Shipping/Handling</td>
</tr>
</tbody>
</table>

* Shipping/Handling is only charged once per order.

Contact Information
Please enter all the information below in BLOCK CAPITALS

Title: Mr [ ] Mrs [ ] Dr [ ] Miss [ ] Ms [ ] Prof [ ]
First Name: ___________________________ Last Name: ___________________________
Email Address: * ___________________________
Job Title: ___________________________
Organisation: ___________________________
Address: ___________________________
City: ___________________________
Postal / Zip Code: ___________________________
Country: ___________________________
Phone Number: ___________________________
Fax Number: ___________________________

* Please refrain from using free email accounts when ordering (e.g. Yahoo, Hotmail, AOL)
Payment Information

Please indicate the payment method you would like to use by selecting the appropriate box.

☐ Pay by credit card: You will receive an email with a link to a secure webpage to enter your credit card details.

☐ Pay by check: Please post the check, accompanied by this form, to:
Research and Markets,
Guinness Center,
Taylors Lane,
Dublin 8,
Ireland.

☐ Pay by wire transfer: Please transfer funds to:
Account number 833 130 83
Sort code 98-53-30
Swift code ULSBIE2D
IBAN number IE78ULSB98533083313083
Bank Address Ulster Bank,
27-35 Main Street,
Blackrock,
Co. Dublin,
Ireland.

If you have a Marketing Code please enter it below:

Marketing Code: ______________________

Please note that by ordering from Research and Markets you are agreeing to our Terms and Conditions at http://www.researchandmarkets.com/info/terms.asp