Risk Aggregation: New Ideas and Quantitative Techniques

Giovanni Puccetti

I will talk about the recent developments in the computation of risk measures for joint portfolios of dependent risks.

References

[1] Computations of sharp bounds on the distribution of a function of dependent risks (with Ludger Rüschendorf). Forthcoming in Journal of Computational and Applied Mathematics 2011.

[2] Advances in complete mixability (with Bin Wang and Ruodu Wang). Preprint 2011.

[3] Bounds for joint portfolios of dependent risks (with Ludger Rüschendorf). Preprint 2011.

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