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Estimation of Risk Measures from Data -- Estimators, Computation, Robustness and Elicitability

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Deadline for manuscript submissions:
closed (30 November 2019)

Message from the Guest Editor

Computation of risk measures for both regulatory and internal use has become daily use in financial services, banking and insurances, but also beyond. This touches several statistical aspects with many open questions and issues and is reflected by the following (non-exhaustive) list of topics:

+ statistical models (parametric, non-parametric, semi-parametric)

+ stability and efficiency of estimates (in terms of precision and computional time)

+ acceptable model assumptions (e.g., stationarity, ergodicity)

+ statistical models for dependence in the underlyings (and their stability)

+ regime switching models

+ recovery times of risk measure estimates after shocks

+ weighting schemes for observations

+ decisions on rolling/growing/disjoint windows for estimation and validation

+ estimators derived from extreme value statistics

+ behaviour as to outliers, missing values and/or with violated model assumptions

+ accounting for time dependence in validity tests

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Special Issue

+ bias considerations

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Message from the Editor-in-Chief

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- contribute with insight, outlook, understanding and overview, no matter how simple they are;
- show creativity in pedagogical tricks and techniques;
- help the transfer of theoretical research to public and private application;
- show responsibility for societal impact.

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