Special Issue

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

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 + bootstrap strategies to assess precision + bias considerations

Guest Editor

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Risks is published in an open access format; research articles, reviews, and other content are released on the internet immediately after acceptance. Specifically, *Risks* welcomes submissions that (a) contribute with insight, outlook, understanding, and overview; (b) show creativity in terms of pedagogical methods and techniques; (c) help the transfer of theoretical and applied research into applications in the public and private domains; and (d) show responsibility for the impact on society. The scientific and the general public have unlimited free access to the content as soon as it is published.

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