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Value at risk: a new methodology for measuring portfolio risk

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- Gregory P. Hopper

Abstract

Many different types of institutions hold portfolios of assets, and prudent financial management dictates that these firms be alert to any risks these assets may carry. How can these institutions judge the likelihood and magnitude of potential losses on their portfolios? A new methodology called value at risk (VAR) can be used to estimate these losses. In this article, Greg Hopper describes the various methods used to calculate VAR, paying special attention to its weaknesses.

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