Home ▶ All Journals ▶ Human and Ecological Risk Assessment: An International Journal ▶ List of Issues ► Volume 19, Issue 5 ► Catastrophe Risk Analysis: A Financial P

Human and Ecological Risk Assessment: An International Journal > Volume 19, 2013 - Issue 5

245 3

Views CrossRef citations to date Altmetric

Special Section: Modeling Sustainable Risk Management

Catastrophe Risk Analysis: A Financial Perspective

Cui Cui Luo & Dexiang Wu

Pages 1372-1384 | Published online: 03 Jul 2013

66 Cite this article ⚠ https://doi.org/10.1080/10807039.2012.738154

> Sample our **Environment and Sustainability** lournals >> Sign in here to start your access to the latest two volumes for 14 days

Full Article

Figures & data

References

66 Citations

Metrics

➡ Reprints & Permissions

Read this article

ABSTRACT

This article examines how catastrophe events affect risk analysis from a financial perspective. Data from different industries such as Advanced Sustainable Performance Indices, gold, energy, real estate, and insurance were collected and analyzed. The performance of these funds was compared by using various financial ratios. Then we tested the stock selecting and market timing abilities. We also assessed whether a as affected stack prices hi particular event studies,

the 9/11

About Cookies On This Site

Lehman

events a

into Dow 1

positive

Index. T

We and our partners use cookies to enhance your website experience, learn how our site is used, offer personalised features, measure the effectiveness of our services, and tailor content and ads to your interests while you navigate on the web or interact with us across devices. You can choose to accept all of these cookies or only essential cookies. To learn more or manage your preferences, click "Settings". For further information about the data we collect from you, please see our Privacy Policy

kruptcy of Accept All strophic Essential Onle Indices affected the Settings ng had a elity US Bond tion. From

our analysis, we conclude that portfolio diversification is a good way to hedge against catastrophic risk.

Q Key Words: catastrophe advanced sustainable performance Sharp ratio value at risk

Related research 1

People also read

Recommended articles

Cited by

About Cookies On This Site



We and our partners use cookies to enhance your website experience, learn how our site is used, offer personalised features, measure the effectiveness of our services, and tailor content and ads to your interests while you navigate on the web or interact with us across devices. You can choose to accept all of these cookies or only essential cookies. To learn more or manage your preferences, click "Settings". For further information about the data we collect from you, please see our Privacy Policy

Accept All

Essential Onl

Settings

Information for

Authors

R&D professionals

Editors

Librarians

Societies

Opportunities

Reprints and e-prints

Advertising solutions

Accelerated publication

Corporate access solutions

Open access

Overview

Open journals

Open Select

Dove Medical Press

F1000Research

Help and information

Help and contact

Newsroom

All journals

Books

Keep up to date

Register to receive personalised research and resources by email



Sign me up











Copyright © 2024 Informa UK Limited Privacy policy Cookies Terms & conditions



Accessibility

Registered in England & Wales No. 3099067 5 Howick Place | London | SW1P 1WG

About Cookies On This Site



We and our partners use cookies to enhance your website experience, learn how our site is used, offer personalised features, measure the effectiveness of our services, and tailor content and ads to your interests while you navigate on the web or interact with us across devices. You can choose to accept all of these cookies or only essential cookies. To learn more or manage your preferences, click "Settings". For further information about the data we collect from you, please see our Privacy Policy



Essential Onl

Settings