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Catastrophe Risk Analysis: A Financial Perspective

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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 particular catastrophe event has affected stock prices by analysis of two event studies, the 9/11

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

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

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