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Special Section: Modeling Sustainable Risk Management

Catastrophe Risk Analysis: A Financial Perspective

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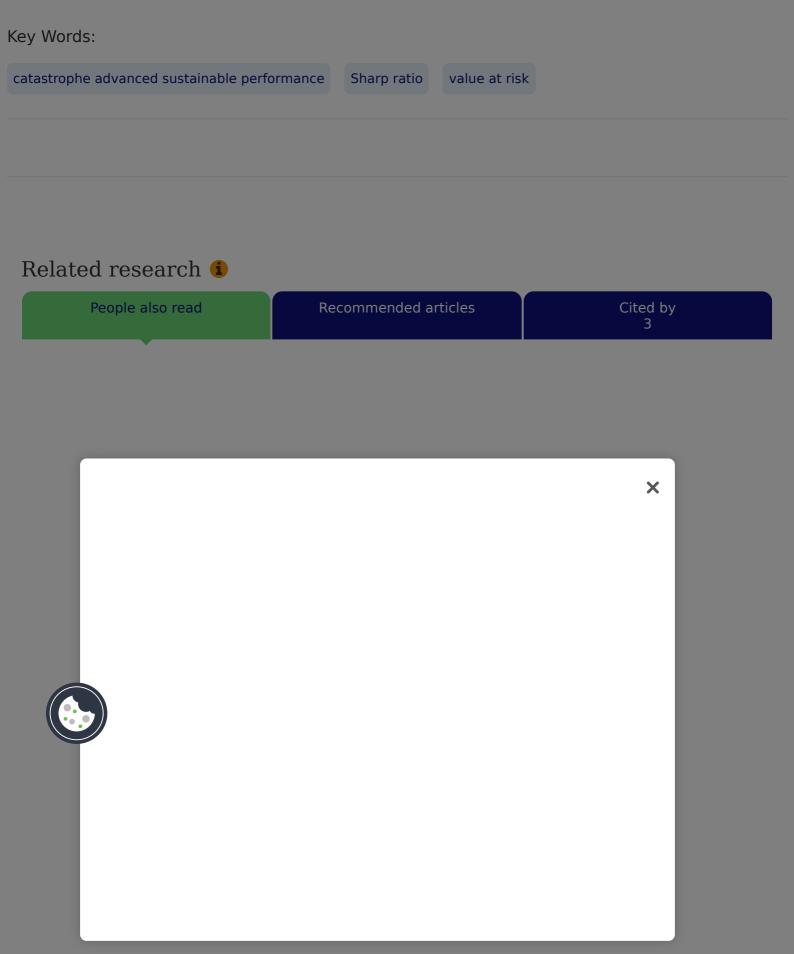
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Dow Jones Real Estate Index's prices a lot. Lehman Brothers' bankruptcy filing had a positive impact on the CBOE Gold Index, and had a large impact on the Fidelity US Bond Index. The ASPI Index in our optimization problem gave us better diversification. From our analysis, we conclude that portfolio diversification is a good way to hedge against catastrophic risk.



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