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Expected shortfall assessment in commodity (L)ETF portfolios with semi-nonparametric specifications

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Disclosure statement

No potential conflict of interest was reported by the authors.

Notes

- 1 Another paper (see e.g. [1]) suggests that the function $p(x)+1$, as suggested by the authors, is not a function as a check on the domain.
- 2 The real return on the largest commodity ETF (see e.g. [2] for the largest ETFdb.com). More details on the ETFdb.com website.
- 3 Importantly, the return on the stock price of the gold ETF (tracking the purchase of gold) occurred in the first quarter of 2017, when it a record in the gold market. The return on the gold ETFs trading. The return on the gold ETFs trading.
- 4 Source: [3].

5 The rolling window procedure results in higher forecast accuracy than other (recursive) backtesting procedures and its use seem to be analytically convenient in economic time series (Giacomini and White, [2006](#)).

Additional information

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