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▶ Volume 25, Issue 17 ▶ Expected shortfall assessment in commodi ....

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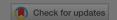
# Expected shortfall assessment in commodity (L)ETF portfolios with semi-nonparametric specifications

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#### Disclosure statement

No potential conflict of interest was reported by the authors.

#### Notes

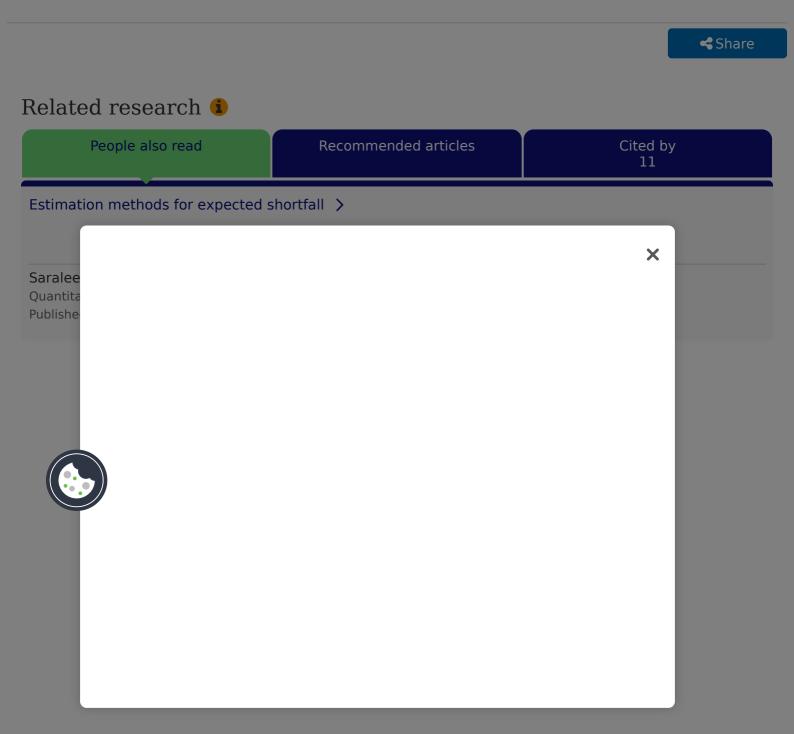


5 The rolling window procedure results in higher forecast accuracy than other (recursive) backtesting procedures and its use seem to be analytically convenient in economic time series (Giacomini and White, <u>2006</u>).

## Additional information

### Funding

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