







Backtesting lambda value at risk

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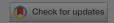
Backtesting lambda value at risk

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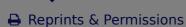


Figures & data









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ABSTRACT

A new risk measure, lambda value at risk (ΛVaR), has been recently proposed as a

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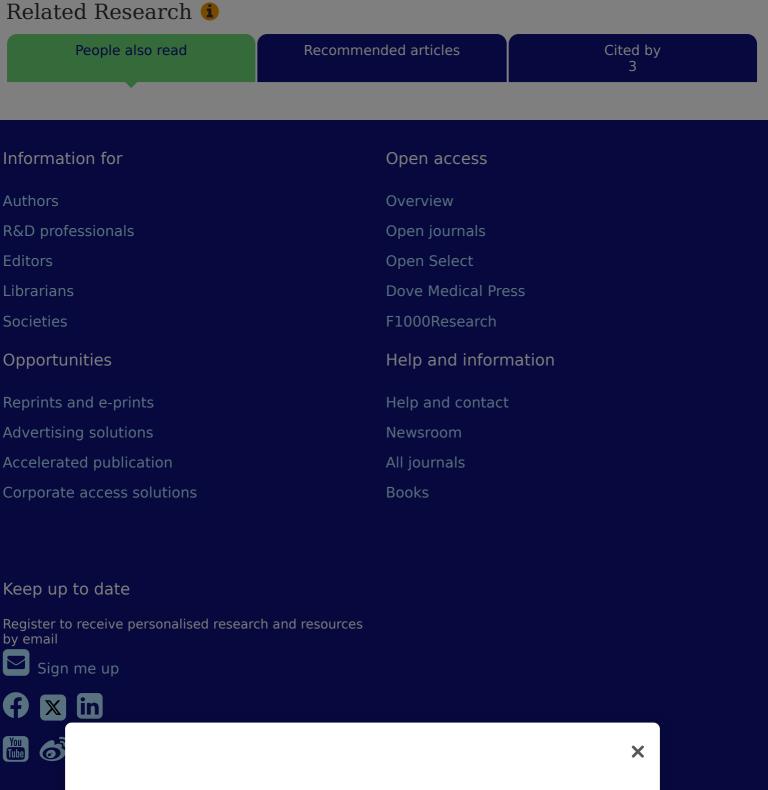
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