



A Probability Metrics Approach to Financial Risk Measures

Svetlozar T. Rachev, Stoyan V. Stoyanov, Frank J. Fabozzi

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A Probability Metrics Approach to Financial Risk Measures relates the field of probability metrics and risk measures to one another and applies them to finance for the first time.

- Helps to answer the question: which risk measure is best for a given problem?
- Finds new relations between existing classes of risk measures
- Describes applications in finance and extends them where possible
- Presents the theory of probability metrics in a more accessible form which would be appropriate for non-specialists in the field
- Applications include optimal portfolio choice, risk theory, and numerical methods in finance
- Topics requiring more mathematical rigor and detail are included in technical appendices to chapters

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