



THE UNIVERSITY OF
CHICAGO

Department of Statistics

MASTER'S THESIS PRESENTATION

HAOQI WANG

Department of Statistics
The University of Chicago

An Empirical Analysis of Conditional Value-at-Risk Modeling:
Aspects of Quantile Regression

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ABSTRACT

As the most widely employed market risk measure, Value-at-Risk (VaR) has already gained various methods of modeling. Rather than the traditional parametric or the historical methods, this paper focuses on flexible conditional regression measures: via the conditional quantiles and linear (polynomial) models. After discussing aspects of estimation and inference tests, an empirical application exposes the methods for the stock price of Barrick Gold Corporation (ABX) and determines the key econometric factors.

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