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Some multivariate risk indicators: estimation and application to reserve allocation

We consider some risk indicators of vectorial risk processes. These indicators are expected sums of some penalties that each line of business would have to pay due to its temporary potential insolvency. The dependency between lines of business is taken into account. By using stochastic algorithms, we may estimate the minimum of these risks indicators, under a fixed total capital constraint. This minimization may apply to reserve allocation.

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http://crear.essec.edu/working-group-on-risk/past-meetings