



THE UNIVERSITY OF
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Department of Statistics

MASTER'S THESIS PRESENTATION

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Kernel Conditional Quantile Estimation for Conditional
Value-at-Risk

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ABSTRACT

In this paper, we consider kernel estimation of conditional quantiles for short-range process data. We find it is applicable to price process data of assets in finance. Then we use it to estimate the value-at-risk (VaR) of the market value using historical data.