



Risk Management: Value at Risk and Beyond

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The theory of Value at Risk (VaR), which quantifies the probability of large losses in financial transactions, won the Nobel Prize in economics for Robert Merton. As trading systems have become more complex, however, the dangers of very large losses have become more acute. The near collapse of the hedge fund Long-Term Capital Management, based on the VaR theory, is perhaps the most spectacular example: it was not stable against large and sudden fluctuations in the financial markets. This collection of papers by leading researchers addresses the weaknesses of VaR and how it might be possible to circumvent them. A crucial question is to establish what is a good measure of risk, and the further developments of VaR are considered in this light.

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