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Involving copula functions in Conditional Tail Expectation

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We discuss a new notion of risk measures that preserve the property of coherence called Copula Conditional Tail Expectation (CCTE). This measure describes the expected amount of risk that can be experienced given that a potential bivariate risk exceeds a bivariate threshold value, and provides an important measure for right-tail risk. Our goal is to propose an alternative risk measure which takes into account the fluctuations of losses and possible correlations between random variables.

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