

## Accepted Manuscript

Capital allocation à la Aumann–Shapley for non-differentiable risk measures

Francesca Centrone, Emanuela Rosazza Gianin

PII: S0377-2217(17)31062-7  
DOI: [10.1016/j.ejor.2017.11.051](https://doi.org/10.1016/j.ejor.2017.11.051)  
Reference: EOR 14839



To appear in: *European Journal of Operational Research*

Received date: 12 April 2017  
Revised date: 21 November 2017  
Accepted date: 25 November 2017

Please cite this article as: Francesca Centrone, Emanuela Rosazza Gianin, Capital allocation à la Aumann–Shapley for non-differentiable risk measures, *European Journal of Operational Research* (2017), doi: [10.1016/j.ejor.2017.11.051](https://doi.org/10.1016/j.ejor.2017.11.051)

This is a PDF file of an unedited manuscript that has been accepted for publication. As a service to our customers we are providing this early version of the manuscript. The manuscript will undergo copyediting, typesetting, and review of the resulting proof before it is published in its final form. Please note that during the production process errors may be discovered which could affect the content, and all legal disclaimers that apply to the journal pertain.

## Highlights

- We discuss capital allocation rules for quite general risk measures
- Our capital allocation rules are inspired by the Aumann-Shapley principle
- Our approach can be used for both convex and quasi-convex risk measures
- No assumption of differentiability on the risk measures is needed

ACCEPTED MANUSCRIPT

Download English Version:

<https://daneshyari.com/en/article/6895009>

Download Persian Version:

<https://daneshyari.com/article/6895009>

[Daneshyari.com](https://daneshyari.com)