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Risk Tomography

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Highlights

- This paper proposes to represent a random vector by a vector of random polar coordinates.
- A new class of multivariate risk measures (Directional Conditional Value-at-Risk).
- Properties and calculation of the proposed risk measures.
- Applications to agricultural industry and portfolio optimization problem.
- Comparison with its univariate counterpart, Conditional Value-at-Risk (CVaR).

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