



**Risk Measurement, Econometrics and Neural
Networks: Selected Articles of the 6th
Econometric-Workshop in Karlsruhe, Germany
(Contributions to Economics)**

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This book comprises the articles of the 6th Econometric Workshop in Karlsruhe, Germany. In the first part approaches from traditional econometrics and innovative methods from machine learning such as neural nets are applied to financial issues. Neural Networks are successfully applied to different areas such as debtor analysis, forecasting and corporate finance. In the second part various aspects from Value-at-Risk are discussed. The proceedings describe the legal framework, review the basics and discuss new approaches such as shortfall measures and credit risk.

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