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Gong Yun, Zhouping Li and Liang Peng* (peng@math.gatech.edu), School of Mathematics, Georgia Institute of Technology, Atlanta, GA 30332-0160. *Empirical likelihood intervals for conditional VaR.*

Conditional Value-at-Risk is of importance in risk management when volatility models are employed. In this paper, we propose an empirical likelihood method to construct confidence intervals for the conditional VaR. Simulation study shows that the proposed method works well in practice. (Received April 30, 2009)