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List of Figures. List of Tables. List of Examples. Foreword. Preface to Volume IV. IV.1 Value at Risk and Other Risk Metrics. IV.1.1 Introduction. IV.1.2 An Overview of Market Risk Assessment. IV.1.3 Downside and Quantile Risk Metrics. IV.1.4 Defining Value at Risk. IV.1.5 Foundations of Value-at-Risk Measurement. IV.1.6 Risk Factor Value at Risk.

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