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Summary: This article considers the asymptotic behavior of Bayesian estimators for value at risk and conditional value at risk under the exponential-Gamma model. We obtain the moderate deviation principles for the estimators for value at risk and conditional value at risk. Some simulation results are given to support the main results.

MSC:
60F10 Large deviations
62F15 Bayesian inference
62F12 Asymptotic properties of parametric estimators

Keywords:
value at risk; Bayesian estimation; moderate deviation principle