

ISM-E1004 - Business Analytics 2, Lecture, 8.1.2024-19.2.2024

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To make sure all answers are saved
always finish your attempt before time is up!
Time left 1:12:38

Question 9

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Consider a random variable X with the following distribution:

value:	5.7	3.9	5.8	17.1	11.9	17.6	10.8	18.2	19.4	15.6
probability:	0.1	0.1	0.1	0.1	0.15	0.05	0.1	0.12	0.1	0.08

What is the value of $CVaR_{30\%}[X]$? Report your answer using two decimals.

Note: only one try is possible in this problem.

Answer:5.13