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Generating Volatility Forecasts from Value at Risk Estimates.

The objective of this study is to determine the level of depressive symptoms among a sample of Greek children aged 8–12 years, as measured by the Greek Children's Depression Inventory (CDI), as well as to examine CDI's psychometric properties. A nationwide school-based sample of 650 children was initially recruited and depressive symptoms were assessed with the CDI among 538 children who provided all relevant information. Statistical evaluation included assessment of CDI internal reliability, test–retest reliability, determination of age, gender and socioeconomic status (SES) effects. Based on the distributions of CDI scores observed in this normative sample, a recommended cutoff score, identifying a high probability of serious levels of depressive symptoms that need to be further evaluated, was defined. Internal reliability and test–retest reliability were satisfactory and the expected associations with age and gender were observed. High SES was correlated with significantly less depression symptoms. The prevalence of depressive risk, when the cutoff point of 19 or 13 was taken as threshold, was much lower than those obtained from studies in other countries. The cutoff point of 15, corresponding to 90th percentile of the present sample, may be used as a screening threshold for further assessment. The present results are encouraging providing evidence about the psychometric properties of the CDI and implications for child mental health promotion planning in Greece. Further validation of the CDI against other measures and psychiatric diagnoses is needed.