

Dynamic Semiparametric Portfolio Choice with Elicitable Risk Constraints

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Some date

Abstract

Vivamus adipiscing. Curabitur imperdiet tempus turpis. Vivamus sapien dolor, congue venenatis, euismod eget, porta rhoncus, magna. Proin condimentum pretium enim. Fusce fringilla, libero et venenatis facilisis, eros enim cursus arcu, vitae facilisis odio augue vitae orci. Aliquam varius nibh ut odio. Sed condimentum condimentum nunc. Pellentesque eget massa. Pellentesque quis mauris. Donec ut ligula ac pede pulvinar lobortis. Pellentesque euismod. Class aptent taciti sociosqu ad litora torquent per conubia nostra, per inceptos hymenaeos. Praesent elit. Ut laoreet ornare est. Phasellus gravida vulputate nulla. Donec sit amet arcu ut sem tempor malesuada. Praesent hendrerit augue in urna. Proin enim ante, ornare vel, consequat ut, blandit in, justo. Donec felis elit, dignissim sed, sagittis ut, ullamcorper a, nulla. Aenean pharetra vulputate odio.

Primary references: [Patton et al., 2019], [Chen et al., 2016]

Secondary references: [Dimitriadis and Bayer, 2019]

Portfolio choice: [Brandt, 1999]

Mechanism design: [Rogerson, 1985], [Mirrlees, 1999] (written in 1975 but published in 1999), [Jewitt, 1988]

Score models: [Creal et al., 2013], recent surveys [Artemova et al., 2022a, Artemova et al., 2022b]

Nonlinear regression: [Huber, 1967], [White and Domowitz, 1984], [Oberhofer, 1982], [Powell, 1984], [Weiss, 1991]

Quantile regression: [Koenker, 2005, Koenker, 2017]

Financial econometrics: [Engle and Manganelli, 2004]

Elicitable risks: [Fissler and Ziegel, 2016], [Gneiting, 2011], recent survey [He et al., 2022]

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