

Risk Analysis of a portfolio of commodities

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Abstract:

Investors face the dilemma of how to earn the highest possible future wealth, by arranging their current wealth over a set of available assets in a portfolio. In order to compare the returns of different portfolio strategies, performance measures and risk measures are used because it captures the downside and upside potential of the constructed portfolio, while remaining consistent with utility maximization. In this poster, we will compare various risk measures and their performance in a portfolio of commodities.