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Estimates of VaR for Itô Processes with Jumps

We consider processes driven by a Brownian Motion and a Compound Poisson Process and give upper and lower bounds for the Var quantile, and Ruin probabilities, some examples will be studied.

Estimates of VaR for Itô Processes

We will recall some properties of VaR and Mean Loss in a general framework. As a particular case we consider diffusion processes, define several dynamic Var type quantiles and give upper and lower bounds for both, the Var quantile and the conditional mean loss associated to it.