Entropic measures of risk

Alois Pichler Faculty of Mathematics University of Technology, Chemnitz

Reichenhainer Straße 41 D-09126 Chemnitz alois.pichler@univie.ac.at

We discuss a class of risk measures, which is based on entropy. Entropy itself is often considered to measure and quantify information. We particularly address the natural domain of these risk measures and elaborate relations between them. Where available, we highlight explicit and tight relations.