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**Michael Curran\*** ([michael.curran@bmo.com](mailto:michael.curran@bmo.com)), 1 First Canadian Place, Toronto, ON M5X 1H3, Canada. *Backtesting General Spectral Risk Measures with Application to Expected Shortfall.*

In this talk, I will present a simple, practical and easily implementable coverage test to backtest any spectral risk measure. Our test gives a single decision at a specified confidence level and is perfectly consistent with the binomial test for VaR. Particular attention is given to the special case of Expected Shortfall (joint work with Nick Costanzino, UT-RiskLab). (Received December 18, 2014)