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Star-Shaped Risk Measures: Representations and Cash-Additive Hulls

In this talk, we present representation results for star-shaped risk measures defined on general model spaces. We further investigate the cash-additive hulls of star-shaped risk measures and establish conditions under which these hulls preserve key continuity properties. The results provide new insights into the structure of Optimized Certainty Equivalents and Haezendonck–Goovaerts risk measures.

The talk is based on joint work with Denny Leung and Niushan Gao