

Editor's Comment:

Paper with title " EFFICIENCY AND CONSISTENCY ASSESSMENT OF VALUE AT RISK METHODS FOR SELECTED BANKS DATA" is very interesting.

Value at Risk (VaR) has become the standard measure that financial analysts use to quantify market risk. VaR is defined as the maximum potential change in value of a portfolio of financial instruments with a given probability over a certain horizon. VaR measures can have many applications, such as in risk management, to evaluate the performance of risk takers and for regulatory requirements, and hence it is very important to develop methodologies that provide accurate estimates.

I thank the reviewers for their constructive comments, which helped the author to improve the quality of the manuscript.

I thus recommend it for publication in Journal of Advances in Mathematics and Computer Science.

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