

```
@article{Happersberger/Lohre/Nolte2019,  
author = {David Happersberger and Harald Lohre and Ingmar Nolte},  
title = {Estimating Portfolio Risk for Tail Risk Protection Strategies},  
journal = {European Financial Management},  
volume = {26},  
pages = {1107-1146},  
year = {2020},  
doi = {https://doi.org/10.1111/eufm.12256}  
}
```