Abstract
In this thesis we study various risk measures and one of their characteristics - the coherence. We talk especially about value-at-risk (VaR in short), respectively about conditional value-at-risk (CVaR). We also mention the advantage of CVaR against VaR. After that we discuss the most common forms of compound distribution that are used in practice. The final part of this bachelor thesis is dedicated to a numerical study where we calculate mean, variance, VaR a CVaR for specific values of parameters.