

This bachelor's thesis focuses on studying expectiles as an alternative approach to traditional quantiles. Expectiles are becoming increasingly popular as risk measures in various fields, including finance and insurance sectors. The thesis presents basic properties and derivations of expectiles in detail. In addition to the definition of sample expectiles, a parametric estimation method for expectiles is introduced. The practical part is devoted to the estimation of sample expectiles, parametric estimation using the method of moments, and a comparison of both methods on a simulated sample from the exponential distribution.