

ESTIMATING SPILLOVER RISK AMONG LARGE EU BANKS ONG LI L CIHK MARTIN%0A

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WP/07/267 Estimating Spillover Risk Among Large EU
Banks Martin ih k and Li Lian Ong

Estimating Spillover Risk Among Large EU Banks

Estimating Spillover Risk Among Large EU Banks, by
Martin ih k of the International Monetary Fund, and Li
Lian Ong of the International Monetary Fund, November
2007. Abstract: The paper examines the scope for cross-
border spillovers among major EU banks using
information contained in the stock prices and financial
statements of these banks. The results suggest that
spillovers within

Risk spillovers between large banks and the financial ...

For instance, Bruyckere et al. (2013) examine the spillover
risk among European banks that have weak capital
structure, capital buffers, and that engage in sophisticated
banking activities. Mink and Hann (2013) find abnormal
returns in Greek banks when news about the Greece
bailout were released.

Risk Spillovers among Financial Institutions

Risk Spillovers among Financial Institutions Tobias
Adrian and Markus K. Brunnermeier Federal Reserve
Bank of New York and Princeton University NBER Risk
of Financial Institutions Cambridge, 10 July 2008 The
views expressed in this paper are those of the authors and
do not necessarily represent those of the Federal Reserve
Bank of New York or the Federal Reserve System. 2
Motivation Risk

THE SOURCES OF RISK SPILLOVERS AMONG S
FINANCIAL ...

Financial Characteristics and Regional Proximity Abstract
In this paper, we estimate the risk spillovers among 74
U.S. REITs using the state-dependent sensitivity value-at-
risk (SDSVaR) approach. This methodology allows for the
quantification of the spillover size as a function of a
company's financial condition (tranquil, normal, and
volatile REIT prices). We show that the size of risk

Risk Spillovers of Financial Institutions

Risk Spillovers of Financial Institutions Tobias Adrian and
Markus K. Brunnermeier Federal Reserve Bank of New
York and Princeton University Risk Transfer Mechanisms
and Financial Stability Basel, 29-30 May 2008 The views
expressed in this paper are those of the authors and do not
necessarily represent those of the Federal Reserve Bank of
New York or the Federal Reserve System. 2 Motivation

Geographical spillovers on the relation between risk ...
As a consequence, we are able to investigate how changes

in the market power of bank i affect its risk taking, i.e. the direct effect, but also how changes in the market power of other banks affect the risk taking of bank i , which is caused by the transmission of risk taking, i.e. a spillover effect.

Risk spillovers between large banks and the financial ...

We investigate the interaction between large banks and the financial sector in Europe using the cross-quantilogram approach of Han et al. (2016).

Estimating Systemic Risk in the International Financial System

the phenomenon of systemic risk among banks and attempts to provide an empirical assessment of the 4 Karolyi (2003) gives an excellent analysis and critique of different approaches to define and measure contagion.

Extreme Risk Spillover Effect in China's Banking and Real ...

risk state and conditional value-at-risk when it is a median to measure the systematic risk. It can be It can be utilized to probe into the risk spillover strength between different financial institutions, which has

Systemic Risk Spillovers in the European Banking and ...

We link banks stock returns and CDS rates to sovereign CDS rates, to examine the spillover of sovereign risk to the banking system in the EU. More specifically, we use sovereign debt exposures

(PDF) Macroprudential Regulation and Supervision: From the ...

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International spillovers of central bank balance sheet ...

examining the cross-border financial market impact of central bank balance sheet policies in a more systematic fashion, and by studying the real effects of quantitative easing, both domestic and international, using a global VECM model.

Systemic Risk Hub | The Most Recent Research

Reference List. A complete list of the most important articles and books in the systemic risk literature is provided below (please do not hesitate to contact us to enrich our collection of papers from a basic introduction to the most advanced complex approaches developed in the field).

PAPERS - World Bank

THE WORLD BANK ENVIRONMENT DEPARTMENT
ESTIMATING THE COST OF ENVIRONMENTAL

DEGRADATION A Training Manual in English, French
and Arabic Katharine Bolt