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Finance and Economics Discussion Series: A Framework for Assessing the Systemic Risk of Major Financial Institutions

United States Federal Reserve Board, et al., Xin Huang

Bibliogov, United States, 2013. Paperback. Book Condition: New. 246 x 189 mm. Language: English . Brand New Book ***** Print on Demand *****.In this paper we propose a framework for measuring and stress testing the systemic risk of a group of major financial institutions. The systemic risk is measured by the price of insurance against financial distress, which is based on ex ante measures of default probabilities of individual banks and forecasted asset return correlations. Importantly, using realized correlations estimated...

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