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Autore	Sadosky, Cora
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Autore	Frank Nathaniel
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Altri autori (Persone)	HesseHeiko
Soggetti	Financial crises Global Financial Crisis, 2008-2009 Banks and Banking Finance: General Financial Risk Management Time-Series Models Dynamic Quantile Regressions Dynamic Treatment Effect Models Diffusion Processes State Space Models Financial Markets and the Macroeconomy General Financial Markets: General (includes Measurement and Data) Financial Crises Interest Rates: Determination, Term Structure, and Effects Finance Economic & financial crises & disasters Stock markets Emerging and frontier financial markets Securities markets Yield curve Financial markets Financial services Stock exchanges Financial services industry Capital market Interest rates

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Note generali	Description based upon print version of record.
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Nota di contenuto	Contents; I. Introduction; II. Transmission of Spillovers to EM Countries During the Subprime Crisis: A Qualitative Overview; III. Data; Figures; 1. U.S. and EM Financial Variables; 2. U.S. and EM Financial Variables; IV. Methodology; V. Results; 3. Implied Correlations between U.S. and EM Financial Variables; 4. Implied Correlations between U.S. and EM Financial Variables; VI. Conclusion; References
Sommario/riassunto	In this paper potential financial linkages between liquidity and bank solvency measures in advanced economies and emerging market (EM) bond and stock markets are analyzed during the latest crisis. A multivariate GARCH model is estimated in order to gauge the extent of co-movements of these financial variables across markets. The findings indicate that the notion of possible de-coupling (in the financial markets) had been misplaced. While EM stock markets reached their peak in the last quarter of 2007, interlinkages between funding stress and equity markets in advanced economies and EM financial indicators were highly correlated and have seen sharp increases during specific crisis moments.