

1. Record Nr.	UNINA990003796680403321
Autore	Macioti, Maria Immacolata
Titolo	Gli immigrati in Italia / Maria Immacolata Macioti, Enrico Pugliese ; prefazione di Franco Ferrarotti
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2. Record Nr.	UNINA9910788521803321
Autore	Rose Andrew
Titolo	Financial Integration : : A New Methodology and An Illustration // Andrew Rose, Robert Flood
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ISBN	1-4623-4387-2 1-4527-2097-5 1-282-05112-1 9786613798572 1-4518-9890-8
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Altri autori (Persone)	FloodRobert
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Soggetti	Stocks -- Prices -- Econometric models Stocks -- Rate of return -- Econometric models Econometrics Finance: General Investments: Stocks Macroeconomics Information and Market Efficiency Event Studies Pension Funds Non-bank Financial Institutions Financial Instruments Institutional Investors General Financial Markets: General (includes Measurement and Data) Classification Methods Cluster Analysis Principal Components Factor Models Price Level Inflation Deflation Time-Series Models Dynamic Quantile Regressions Dynamic Treatment Effect Models Diffusion Processes State Space Models Econometrics & economic statistics

Investment & securities
Finance
Stocks
Stock markets
Factor models
Asset prices
Time series analysis
Financial institutions
Financial markets
Econometric analysis
Prices
Stock exchanges
Econometric models
United States

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Formato	Materiale a stampa
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Note generali	Description based upon print version of record.
Nota di contenuto	""Contents""; ""I. DEFINING THE PROBLEM""; ""II. METHODOLOGY""; ""III. RELATIONSHIP TO THE LITERATURE""; ""IV. EMPIRICAL IMPLEMENTATION""; ""V. RESULTS""; ""VI. SENSITIVITY ANALYSIS""; ""VII. SUMMARY AND CONCLUSIONS""; ""References""
Sommario/riassunto	This paper develops a simple methodology to test for asset integration, and applies it within and between American stock markets. Our technique relies on estimating and comparing expected risk-free rates across assets. Expected risk-free rates are allowed to vary freely over time, constrained only by the fact that they must be equal across (risk-adjusted) assets in well integrated markets. Assets are allowed to have standard risk characteristics, and are constrained by a factor model of covariances over short time periods. We find that implied expected risk-free rates vary dramatically over time, unlike short interest rates. Further, internal integration in the S&P 500 market is never rejected and is generally not rejected in the NASDAQ. Integration between the NASDAQ and the S&P, however, is always rejected dramatically.
