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| 1. Record Nr.           | UNINA990004263570403321                                                                                                                                                                                                                                 |
| Autore                  | Athanasius Alexandrinus <296-373>                                                                                                                                                                                                                       |
| Titolo                  | Histoire "Acèphale" et Index Syriaques des lettres festales / d'Athanase d'Alexandrie ; Introduction, texte critique, traduction et notes par Annik Martin, avec la collaboration pour l'édition et la traduction du texte syriaque de Micheline Albert |
| Pubbl/distr/stampa      | Paris : Les éditions Du Cerf, 1985                                                                                                                                                                                                                      |
| Titolo uniforme         | Historia acephala <in latino, francese e siriano>                                                                                                                                                                                                       |
| Descrizione fisica      | 377 p., 2 c.ripieg. : ill. ; 19 cm                                                                                                                                                                                                                      |
| Collana                 | Sources chrétiennes ; 317                                                                                                                                                                                                                               |
| Disciplina              | 270                                                                                                                                                                                                                                                     |
| Locazione               | FLFBC                                                                                                                                                                                                                                                   |
| Collocazione            | P2B-590-S.C.-ATHAN.AL.-435A-1985                                                                                                                                                                                                                        |
| Lingua di pubblicazione | Syriac<br>Francese<br>Latino                                                                                                                                                                                                                            |
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| Livello bibliografico   | Monografia                                                                                                                                                                                                                                              |

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| 2. Record Nr.          | UNINA9910789904003321                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |
| Autore                 | Federico Pablo                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |
| Titolo                 | Bank Funding Structures and Risk : : Evidence From the Global Financial Crisis / / Pablo Federico, Francisco Vazquez                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |
| Pubbl/distr/stampa     | Washington, D.C. : , : International Monetary Fund, , 2012                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |
| ISBN                   | 1-4639-8626-2<br>1-4639-4952-9<br>1-4639-4099-8                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |
| Descrizione fisica     | 1 online resource (35 p.)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |
| Collana                | IMF Working Papers                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |
| Altri autori (Persone) | VazquezFrancisco                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |
| Soggetti               | Global Financial Crisis, 2008-2009<br>Bank failures - Developed countries<br>Banks and Banking<br>Finance: General<br>Financial Risk Management<br>Industries: Financial Services<br>Investments: Stocks<br>Financial Institutions and Services: Government Policy and Regulation<br>Banks<br>Depository Institutions<br>Micro Finance Institutions<br>Mortgages<br>Portfolio Choice<br>Investment Decisions<br>Financial Crises<br>Financial Institutions and Services: General<br>Pension Funds<br>Non-bank Financial Institutions<br>Financial Instruments<br>Institutional Investors<br>Banking<br>Finance<br>Financial services law & regulation<br>Economic & financial crises & disasters<br>Investment & securities<br>Liquidity requirements<br>Liquidity<br>Financial crises |

Distressed institutions  
Financial regulation and supervision  
Asset and liability management  
Financial institutions  
Stocks  
Banks and banking  
State supervision  
Economics  
Financial services industry  
United States

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| Lingua di pubblicazione | Inglese                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |
| Formato                 | Materiale a stampa                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |
| Livello bibliografico   | Monografia                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |
| Note generali           | Description based upon print version of record.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |
| Nota di bibliografia    | Includes bibliographical references.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |
| Nota di contenuto       | Cover; Abstract; Contents; I. Introduction; II. Related Literature and Empirical Hypotheses; III. Data and Target Variables; A. Indicators of Bank Liquidity and Leverage; B. Global Banks Versus Domestic Banks; C. Bank Failure; IV. Empirical Approach and Quantitative Results; A. Stylized Facts; B. Baseline Regressions; C. Are There Threshold Effects at Play?; D. Are There Differences Across Bank Types?; V. Robustness Check; VI. Concluding Remarks; VII. References; Figures; 1. Evolution of Structural Liquidity and Leverage Before the Crisis, 2001-07<br>2. Evolution of Structural Liquidity and Leverage by Failed and Non-Failed Banks<br>3. Distributions of Pre-Crisis Liquidity and Leverage across Failed and Non-Failed; Tables; 1. Stylized Balance-Sheet and Weights to Compute the NSFR; 2. Sample Coverage by Region and Type; 3. Summary Statistics of Selected Variables, 2001-07; 4. Pairwise Correlations Between Selected Variables, 2001-07; 5. Baseline Regressions; 6. Estimates of the Marginal Impact on the Probabilities of Default; 7. Probit Regressions by Sub-Samples of Liquidity and Leverage; 8. Regressions by Bank Types<br>9. Results of Robustness Checks by Alternative Definitions of Liquidity and Capital<br>Table 10. Results of Robustness Checks by Sub-Components of Bank Failure |
| Sommario/riassunto      | This paper analyzes the evolution of bank funding structures in the run up to the global financial crisis and studies the implications for financial stability, exploiting a bank-level dataset that covers about 11,000 banks in the U.S. and Europe during 2001?09. The results show that banks with weaker structural liquidity and higher leverage in the pre-crisis period were more likely to fail afterward. The likelihood of bank failure also increases with bank risk-taking. In the cross-section, the smaller domestically-oriented banks were relatively more vulnerable to liquidity risk, while the large cross-border banks were more susceptible to solvency risk due to excessive leverage. The results support the proposed Basel III regulations on structural liquidity and leverage, but suggest that emphasis should be placed on the latter, particularly for the systemically-important institutions. Macroeconomic and monetary conditions are also shown to be related with the likelihood of bank failure, providing a case for the introduction of a macro-prudential approach to banking regulation.                                                                                                                                                                                                              |

