1. Record Nr. UNINA9910162943503321

Autore	Grigoli Francesco
Titolo	Macro-Financial Linkages and Heterogeneous Non-Performing Loans Projections : : An Application to Ecuador / / Francesco Grigoli, Mario Mansilla, Martín Saldías
Pubbl/distr/stampa	Washington, D.C. : , : International Monetary Fund, , 2016
ISBN	9781475559385 1475559380 9781475569698 1475569696
Descrizione fisica	1 online resource (29 pages) : illustrations, tables
Collana	IMF Working Papers
Altri autori (Persone)	MansillaMario SaldíasMartín
Disciplina	332.1753
Soggetti	Bank loans Credit - Ecuador Economic forecasting - Ecuador Banks and Banking Econometrics Macroeconomics Money and Monetary Policy Industries: Financial Services Forecasting and Other Model Applications Financial Markets and the Macroeconomy Banks Depository Institutions Micro Finance Institutions Mortgages Monetary Policy, Central Banking, and the Supply of Money and Credit: General Energy: Demand and Supply Prices Time-Series Models Dynamic Quantile Regressions Dynamic Treatment Effect Models Diffusion Processes Financial Crises Finance Banking Monetary economics

	Econometrics & economic statistics Economic & financial crises & disasters Nonperforming loans Credit Oil prices Vector autoregression Financial institutions Money Econometric analysis Global financial crisis of 2008-2009 Financial crises Loans Banks and banking Global Financial Crisis, 2008-2009 Ecuador
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di bibliografia	Includes bibliographical references.
Sommario/riassunto	We propose a stress testing framework of credit risk, which analyzes macro-financial linkages, generates consistent forecasts of macro-financial variables, and projects non-performing loans (NPL) on the basis of such forecasts. Economic contractions are generally associated with increases in NPL. However, despite the common assumption used in the empirical literature of homogeneous impact across banks, the strength of this relationship is often bank-specific, and imposing homogeneity may lead to over or underestimating the resilience of the financial system to macroeconomic woes. Our approach accounts for banks' heterogeneous reaction to macro-financial shocks in a dynamic context and potential cross-sectional dependence across banks caused by common shocks. An application to Ecuador suggests that substantial heterogeneity is present and that this should be taken into account when trying to anticipate inflections in the quality of portfolio.

2. Record Nr. UNINA9910483249903321

Autore	Chen Xizhang
Titolo	Surface Processing of Light Alloys Subject to Concentrated Energy Flows / / by Xizhang Chen, Sergey Konovalov, Victor Gromov, Yurii Ivanov
Pubbl/distr/stampa	Singapore : , : Springer Nature Singapore : , : Imprint : Springer, , 2021
ISBN	981-334-228-5
Edizione	[1st ed. 2021.]
Descrizione fisica	1 online resource (XIII, 217 p. 172 illus., 46 illus. in color.)
Disciplina	620.186
Soggetti	Metals Materials - Fatigue Materials science Production engineering Metals and Alloys Materials Fatigue Materials Science Process Engineering
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di contenuto	Modifying of Structure-Phase States and Properties of Metals by Concentrated Energy Flows -- Special Analysis Aspects of Modified Light Alloys -- Structure and Properties of as Cast Silumin and Processed by Intense Pulsed Electron Beam -- Fractography of Silumin Surface Fractured in High-Cycle Fatigue Tests -- Degradation of Silumin Structure and Properties in High-Cycle Fatigue Tests -- Modifying of Titanium Vt6 Alloy Surface by Electrical Explosion Alloying -- Modifying of Tutianium Alloy Vt6 Surface by Electrical Explosion Alloying and Electron-Beam Processing -- Microhardness and Wear Resistance of Modified Layers -- Effect of Electron-Beam Processing on Structure and Phase Composition of Titanium Vt1-0 Fractured In Fatigue Tests.
Sommario/riassunto	This book presents studies on the surface modification of aluminum and titanium alloys by electric explosive alloying and electron-beam processing. It also describes and analyzes the physical mechanism of energy actions of these technologies on physical and mechanical

properties and discusses their potential use in industry to improve the characteristics of finished products. The book is intended for specialists in the field of condensed matter physics, metallurgy and heat treatment and materials science, as well as graduate and senior students in relevant fields. .