

1. Record Nr.	UNINA9910254667503321
Titolo	Liquidity Risk, Efficiency and New Bank Business Models // edited by Santiago Carbó Valverde, Pedro Jesús Cuadros Solas, Francisco Rodríguez Fernández
Pubbl/distr/stampa	Cham : , : Springer International Publishing : , : Imprint : Palgrave Macmillan, , 2016
ISBN	3-319-30819-X
Edizione	[1st ed. 2016.]
Descrizione fisica	1 online resource (319 p.)
Collana	Palgrave Macmillan Studies in Banking and Financial Institutions, , 2523-336X
Disciplina	650
Soggetti	Business enterprises—Finance Investment banking Securities Bank marketing Business Finance Investments and Securities Financial Services
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 at the end of each chapters and index.
Nota di contenuto	1) A Note on Regulatory Arbitrage: Bank Risk, Capital Risk, Interest Rate Risk and ALM in European Banking; Magnus Willeson -- 2) Basel III, Liquidity Risk and Regulatory Arbitrage -- 3) OTC Derivatives and Counterparty Credit Risk Mitigation: The OIS Discounting Framework; Paola Leona, Massimo Proietti, Pasqualina Porretta and Gianfranco Vento -- 4) Diversification and Connections in Banking: First Findings; Claudio Zara and Luca Cerrato -- 5) Banking System and Financial Exclusion: Towards a More Comprehensive Approach; Marta de la Cuesta González, Cristina Ruza y Paz-Curbera and Beatriz Fernández Olit -- 6) Small and Medium-Sized Banks in Central and Eastern European Countries; Katarzyna Mikoajczyk -- 7) Stock Returns and Bank Ratings in the PIIGS; Carlos Salvador Muñoz -- 8) Value Creation Drivers in European Banks: Does the Capital Structure Matter?; Josanco Floreani, Maurizio Polato, Andrea Paltrinieri and Flavio Pichler -- 9)

Liquidity Mismatch, Bank Borrowing Decision and Distress: Empirical Evidence From the Italian Credit Co-Operative Banks; Gianfranco Vento, Andrea Pezzotta and Stefano Di Colli.

Sommario/riassunto

This book provides insight into current research topics in finance and banking in the aftermath of the financial crisis. In this volume, authors present empirical research on liquidity risk discussed in the context of Basel III and its implications. Chapters also investigate topics such as bank efficiency and new bank business models from a business diversification perspective, the effects on financial exclusion and how liquidity mismatches are related with the bank business model. This book will be of value to those with an interest in how Basel III has had a tangible impact upon banking processes, particularly with regard to maintaining liquidity, and the latest research in financial business models.
