

1. Record Nr.	UNIPARTHENOPE000010519
Autore	Rizzo, G.B.
Titolo	Lezioni di fisica terrestre : (1929-30 VIII) / G. B. Rizzo : fisica della sfera solida e della idrosfera
Pubbl/distr/stampa	Napoli : Istituto fisica terrestre, [1930]
Descrizione fisica	282 p. ; 25 cm
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Livello bibliografico	Monografia
Note generali	In testa al front.: R. Università di Napoli Testo manoscritto
2. Record Nr.	UNINA9910464064003321
Autore	Gruss Bertrand
Titolo	The volatility costs of procyclical lending standards [[electronic resource] ] : an assessment using a DSGE model / / prepared by Bertrand Gruss and Silvia Sgherri
Pubbl/distr/stampa	[Washington D.C.], : International Monetary Fund, 2009
ISBN	1-4623-4871-8 1-4527-4099-2 1-282-84257-9 1-4518-7182-1 9786612842573
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Altri autori (Persone)	SgherriSilvia
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Livello bibliografico	Monografia
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Nota di bibliografia	Includes bibliographical references.
Nota di contenuto	<p>Contents; I. Introduction; II. Empirical Evidence; III. The Model; A. Home economy; B. Foreign economy; C. Shocks; D. Equilibrium and solution method; IV. Calibration; V. Policy experiment: altering the cyclical pattern of lending standards; A. Benchmark leverage level; B. Alternative leverage levels; VI. Sensitivity analysis; VII. Conclusions; Appendix; References; Tables; 1. Results from Estimating an AR(1) Processes to Demeaned LTVs; 2. Benchmark Calibration; Figures; 1. Time Variation in Loan-To-Value Ratios; 2. Share of Output Variation Explained by Credit and Asset Price Shocks</p> <p>3. Degree of Cyclicity in Credit Innovations 4. Procyclicality in Credit Innovations and Sensitivity of Credit to Asset Price Shocks; 5. Procyclicality in Credit Innovations and Macroeconomic Volatility; 6. Increasing Reliance of Emerging Europe on Foreign Funding; 7. Concentration of Emerging Europe Exposure to Western Europe; 3. Business Cycle Moments from Simulated Series under Benchmark Calibration; 4. Policy Exercise Results (Average LTV = 0.4); 5. Policy Exercise Results (Average LTV = 0.7); 8. IRFs to a Negative Productivity Shock under Alternative Leverage Levels</p> <p>9. IRFs to a Negative Shock to Lending Standards under Alternative Leverage Levels 10. Sensitivity of Volatility to Different Degrees of Cyclicity in Lending Standards Under Alternative Leverage Levels; 6. Sensitivity Analysis</p>
Sommario/riassunto	<p>The ongoing financial turmoil has triggered a lively debate on ways of containing systemic risk and lessening the likelihood of boom-and-bust episodes in credit markets. Particularly, it has been argued that banking regulation might attenuate procyclicality in lending standards by affecting the behavior of banks' capital buffers. This paper uses a two-country DSGE model with financial frictions to illustrate how procyclicality in borrowing limits reinforces the "overreaction" of asset prices to shocks described by Aiyagari and Gertler (1999), and to quantify the stabilization gains from policies</p>

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Sommario/riassunto	Devoted to research and scholarship in legal and political sciences.