

1. Record Nr.	UNINA9910583055503321
Autore	Darolles Serge
Titolo	Contagion phenomena with applications in finance / / Serge Darolles, Christian Gourieroux
Pubbl/distr/stampa	Oxford, UK : , : Elsevier Science, , 2015
ISBN	0-08-100478-8
Descrizione fisica	1 online resource (168 p.)
Collana	Quantitative finance set
Disciplina	332
Soggetti	Financial crises International finance Financial risk management
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 and index.
Nota di contenuto	Front Cover; Contagion Phenomena with Applications in Finance; Copyright; Contents; Introduction; Chapter 1: Contagion and Causality in Static Models; 1.1. Linear Dependence in a Static Model; 1.2. Nonlinear Dependence in a Static Model; 1.3. Model with Exogenous Switching Regimes; 1.4. Chapter 1 Highlights; 1.5. Appendices; Chapter 2: Contagion in Structural VARMA Models; 2.1. Shocks in a Dynamic Model; 2.2. A Vector Autoregressive Moving Average (VARMA) Model with Independent Errors; 2.3. Non-Fundamentalness; 2.4. Chapter 2 Highlights; 2.5. Appendices Chapter 3: Common Frailty Versus Contagion in Linear Dynamic Models3.1. Linear Dynamic Model with Common Factor and Contagion; 3.2. Observable Versus Latent Factors; 3.3. Shocks, Impulse Response Functions and Stress; 3.4. Constrained Models and Misspecification; 3.5. The Literature; 3.6. Chapter 3 Highlights; 3.7. Appendices; Chapter 4: Applications of Linear Dynamic Models; 4.1. Portfolio Management; 4.2. Contagion Among Banks; 4.3. Chapter 4 Highlights; 4.4. Appendices; Chapter 5: Common Frailty and Contagion in Nonlinear Dynamic Models; 5.1. Specifications 5.2. Stochastic Volatility Model5.3. Application to Portfolio Management; 5.4. Chapter 5 Highlights; 5.5. Appendices; Chapter 6: An Application of Nonlinear Dynamic Models: The Hedge Fund Survival; 6.1. HF Liquidation Data; 6.2. Dynamic Poisson Model; 6.3. Results; 6.4.

