

1. Record Nr.	UNINA9910819190503321
Autore	Thimmaraya Ramesh Babu
Titolo	Dynamics of financial stress and economic performance : insights and analysis from the world economy / / by Ramesh Babu Thimmaraya (Quantitative Research & Financial Advisory Services, Ernst & Young, India) and M. Venkateshwarlu (National Institute of Industrial Engineering (NITIE), India)
Pubbl/distr/stampa	Bingley, UK : , : Emerald Publishing, , 2018
ISBN	1-78754-784-1 1-78754-782-5
Edizione	[1st ed.]
Descrizione fisica	1 online resource (205 pages)
Disciplina	337
Soggetti	Financial crises - Economic aspects Economic impact analysis International economic relations Economic history Business & Economics - Economics - General International economics
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	Front Cover -- Copyright Page -- Dynamics of Financial Stress and Economic Performance: Insights and Analysis from the World Economy -- Contents -- List of Figures -- List of Tables -- Preface -- Executive Summary -- Chapter 1 Introduction -- 1.1. Importance of the Study -- 1.2. Brief Literature Review -- 1.3. Methodology -- 1.4. Flow of the Book -- Chapter 2 Financial System Stress Analysis -- 2.1. Introduction -- 2.2. Data Analysis and Technical Discussion -- 2.2.1. Financial Stress of Individual Markets -- 2.2.2. Construction of the Financial Stress Index (FSI) -- 2.2.3. Financial Stress Analytics -- 2.2.4. Australia: Financial System Analytics -- 2.2.4.1. Financial Market Stress -- 2.2.4.2. FSI -- 2.2.4.3. Financial Stress Analytics -- 2.2.5. Brazil: Financial System Analytics -- 2.2.5.1. Financial Market Stress -- 2.2.5.2. FSI -- 2.2.5.3. Financial Stress Analytics -- 2.2.6. Canada: Financial System Analytics -- 2.2.6.1. Financial Market Stress --

2.2.6.2. FSI -- 2.2.6.3. Financial Stress Analytics -- 2.2.7. China: Financial System Analytics -- 2.2.7.1. Financial Market Stress -- 2.2.7.2. FSI -- 2.2.7.3. Financial Stress Analytics -- 2.2.8. France: Financial System Analytics -- 2.2.8.1. Financial Market Stress -- 2.2.8.2. FSI -- 2.2.8.3. Financial Stress Analytics -- 2.2.9. Germany: Financial System Analytics -- 2.2.9.1. Financial Market Stress -- 2.2.9.2. FSI -- 2.2.9.3. Financial Stress Analytics -- 2.2.10. India: Financial System Analytics -- 2.2.10.1. Financial Market Stress -- 2.2.10.2. Financial Stress Index -- 2.2.10.3. Financial Stress Analytics -- 2.2.11. Italy: Financial System Analytics -- 2.2.11.1. Financial Market Stress -- 2.2.11.2. FSI -- 2.2.11.3. Financial Stress Analytics -- 2.2.12. Japan: Financial System Analytics -- 2.2.12.1. Financial Market Stress -- 2.2.12.2. FSI -- 2.2.12.3. Financial Stress Analytics. 2.2.13. Russia: Financial System Analytics -- 2.2.13.1. Financial Market Stress -- 2.2.13.2. FSI -- 2.2.13.3. Financial Stress Analytics -- 2.2.14. United Kingdom: Financial System Analytics -- 2.2.14.1. Financial Market Stress -- 2.2.14.2. FSI -- 2.2.14.3. Financial Stress Analytics -- 2.2.15. United States: Financial System Analytics -- 2.2.15.1. Financial Market Stress -- 2.2.15.2. FSI -- 2.2.15.3. Financial Stress Analytics -- 2.3. Summary and Interpretations: Global Overview -- 2.3.1. Global FSI -- 2.3.2. Global Financial Stability Analytics -- Chapter 3 Financial System Credit Analysis -- 3.1. Introduction -- 3.2. Data Analysis and Technical Discussion -- 3.2.1. Australia: Financial System Credit Analysis -- 3.2.2. Brazil: Financial System Credit Analysis -- 3.2.3. Canada: Financial System Credit Analysis -- 3.2.4. China: Financial System Credit Analysis -- 3.2.5. France: Financial System Credit Analysis -- 3.2.6. Germany: Financial System Credit Analysis -- 3.2.7. India: Financial System Credit Analysis -- 3.2.8. Italy: Financial System Credit Analysis -- 3.2.9. Japan: Financial System Credit Analysis -- 3.2.10. Russia: Financial System Credit Analysis -- 3.2.11. United Kingdom: Financial System Credit Analysis -- 3.2.12. United States: Financial System Credit Analysis -- 3.3. Summary and Interpretations -- 3.3.1. Financial System Leverage: During 2008 Crisis -- 3.3.2. Financial System Leverage: Current Scenario 2016-2017 -- 3.3.3. Financial Market Bubble Multiplier -- Chapter 4 Dynamics of Financial and Economic Systems -- 4.1. Introduction -- 4.2. Data Analysis and Technical Discussion -- 4.2.3. Australia: Causality Patterns and Multivariate Analysis -- 4.2.3.1. Linear Causal Patterns -- 4.2.3.2. Multivariate Analysis -- 4.2.4. Brazil: Causal Patterns and Multivariate Analysis -- 4.2.4.1. Linear Causal Patterns: Brazil. 4.2.4.2. Multivariate Patterns -- 4.2.5. Canada: Causal Patterns and Multivariate Analysis -- 4.2.5.1. Linear Causal Patterns -- 4.2.5.2. Multivariate Patterns -- 4.2.6. China: Causal Patterns and Multivariate Analysis -- 4.2.6.1. Multivariate Patterns -- 4.2.7. France: Causal Patterns and Multivariate Analysis -- 4.2.7.1. Linear Causal Patterns -- 4.2.7.2. Multivariate Patterns -- 4.2.8. Germany: Causal Patterns and Multivariate Analysis -- 4.2.8.1. Linear Causal Patterns -- 4.2.8.2. Multivariate Patterns -- 4.2.9. India: Causal Patterns and Multivariate Analysis -- 4.2.9.1. Linear Causal Patterns -- 4.2.9.2. Multivariate Patterns -- 4.2.10. Italy: Causal Patterns and Multivariate Analysis -- 4.2.10.1. Multivariate Patterns -- 4.2.11. Japan: Causal Patterns and Multivariate Analysis -- 4.2.11.1. Linear Causal Patterns -- 4.2.11.2. Multivariate Patterns -- 4.2.12. Russia: Causal Patterns and Multivariate Analysis -- 4.2.12.1. Linear Causal Patterns -- 4.2.12.2. Multivariate Patterns -- 4.2.13. United Kingdom: Causal Patterns and Multivariate Analysis -- 4.2.13.1. Linear Causal Patterns -- 4.2.13.2. Multivariate Patterns -- 4.2.14. United States: Causal Patterns and Multivariate Analysis -- 4.2.14.1. Linear Causal Patterns -- 4.2.14.2. Multivariate

Patterns -- 4.3. Summary and Interpretations -- 4.3.1. Sovereign Economic Model Risk Score -- 4.3.2. Financial Shocks and Feedback Variables -- 4.3.3. Financial Shock Penetration and Recovery Control -- Chapter 5 Interpretations and Global Outlook -- 5.1. Introduction -- 5.2. Asset Bubble Growth: Global Stock Markets -- 5.3. Asset Bubble Growth: Global Banking System -- 5.4. Asset Bubble Growth: Global Bond Markets -- 5.5. Global Economic Demand, Price Stability and Monetary Analytics -- 5.6. Global Money Supply, Economic Growth, and Fiscal Management. 5.7. External Finances, Household Debt, and Fixed Investments Growth -- 5.8. Global Economic Growth and Social Spending Paradox -- 5.9. Money as Numeraire and Cryptocurrency Dilemma -- 5.10. Dynamics of Financial Stress and Its Implications on Trading Economic Agents -- 5.11. Important Insights and Economic Fundamentals -- Bibliography -- Index.

#### Sommario/riassunto

The financial stress of 2008 propelled the world into the most severe recession since the great depression. Despite the significant risk that it poses to the real economy, the complex interaction between financial stress and economic performance is not well understood due to the crucial gaps that remain in our understanding of this critical and dynamic relationship. *Dynamics of Financial Stress and Economic Performance: Insights and Analysis from the World Economy* attempts to understand the complex non-linear dynamics between financial system stress and economic performance on a global level. An analytical approach is taken to examine twelve major countries, and provide a detailed understanding of the crucial financial and economic issues faced in light of financial stress; including interest rate bottoms, inflation asymmetries, financial health of households, money supply bubbles, fiscal issues, trade dynamics, over leveraging of the financial markets, behaviour of housing prices, debt problems, potential for economic growth, or a complex combination of any of the above. This book will appeal to practitioners, students and researchers in fields such as financial economics, risk management and quantitative finance who wish to expand their knowledge of these crucial and complex dynamics. It is also an appealing read for those who are generally curious about business, banking, financial markets and macro-economic issues occurring on both an individual country and global level.