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Nota di contenuto	Letter from United States ambassador to Argentina / Vilma S. Martinez -- Alonso S. Perales, the rule of law, and the development of Mexican-American public intellectuals / Michael A. Olivas -- Alonso S. Perales and his struggle for the civil rights of La Raza through the League of United Latin American Citizens (LULAC) in Texas in the 1930s : incansable soldado del civismo pro-raza / Cynthia E. Orozco -- In defense of my people : Alonso Perales and the moral construction of citizenship / Benjamin Marquez -- Trials of unity : rethinking the Mexican-American generation in Texas, 1948-1960 / Joseph Orbock Medina -- Legally white, socially brown : Alonso S. Perales and his crusade for justice for la raza / Lupe S. Salinas -- "Mendigos de nacionalidad" : Mexican-Americanism and ideologies of belonging in a new era of citizenship, Texas 1910-1967 / Aaron Sanchez -- Alonso S. Perales and the effort to establish the civil rights of Mexican-Americans as seen through the lens of contemporary critical legal theory : post-racialism, reality construction, interest convergence and other critical themes / George A. Martinez -- Alonso S. Perales and the Catholic imaginary : religion and the Mexican-American mind / Mario T. Garcia

-- Faithful dissident : Alonso Perales, discrimination, and the Catholic Church / Virginia Marie Raymond -- Changing voices : approaching modernity from Mexican to Mexican-American to Chicano in the epistolary archives of Alonso S. Perales / Norma Adelfa Mouton -- Self-writing and collective representation : the literary enunciation of historical reality and cultural values / Donna M. Kabalen de Bichara -- Writing a biography of Alonso Sandoval Perales / F. Arturo Rosales -- Connecting causes : Alonso Perales, hemispheric unity, and Mexican rights in the United States / Emilio Zamora -- The legal career of Alonso S. Perales / Michael A. Olivas.

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General Financial Markets: Government Policy and Regulation  
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United States

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Nota di contenuto

Cover; Contents; I. Introduction; II. Modeling Systemic Risk: CoVaR; III. Asymmetric CoVaR; A. Estimation and Inference; IV. Data; V. Downside Comovement in the U.S. Banking Industry; A. Main Empirical Results; B. Discussion; C. Robustness Checks; Bank holding companies and commercial banks; Nonlinear models; Returns of different representative portfolios and other considerations; VI. Concluding Remarks; Figures; 1. Comparison of median estimates from the symmetric and asymmetric CoVaR models; 2. Cross-sectional median estimates of the decile-based coefficients; Tables  
1. Sample descriptives for the total and the filtered samples  
2. Descriptive statistics for economic and financial state variables  
3. Median estimates for the symmetric and asymmetric CoVaR  
4. Estimates across size-sorted deciles for the symmetric and asymmetric CoVaR  
5. Estimates across liabilities-sorted deciles for the symmetric and asymmetric CoVaR  
6. Estimates across BHCs and CBs for the symmetric and asymmetric CoVaR  
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Sommario/riassunto

To date, an operational measure of systemic risk capturing non-linear tail comovement between system-wide and individual bank returns has

not yet been developed. This paper proposes an extension of the so-called CoVaR measure that captures the asymmetric response of the banking system to positive and negative shocks to the market-valued balance sheets of individual banks. For the median of our sample of U. S. banks, the relative impact on the system of a fall in individual market value is sevenfold that of an increase. Moreover, the downward bias in systemic risk from ignoring this asymmetric pattern increases with bank size. The conditional tail comovement between the banking system and a top decile bank which is losing market value is 5.4 larger than the unconditional tail comovement versus only 2.2 for banks in the bottom decile. The asymmetric model also produces much better estimates and fitting, and thus improves the capacity to monitor systemic risk. Our results suggest that ignoring asymmetries in tail interdependence may lead to a severe underestimation of systemic risk in a downward market.

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