1. Record Nr.   UNISA990003091530203316

Titolo	La formazione di una cultura nazionale letteratura degli Stati Uniti dall'indipendenza all'eta di Jackson, 1776-1850 : La letteratura degli Stati Uniti dall'indipendenza all'eta di Jackson, 1776-1850 / a cura di Alessandro Portelli
Pubbl/distr/stampa	Roma : Carocci, copyr. 1999
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Collana	Biblioteca di testi e studi ; 74
Disciplina	810.9002
Soggetti	Letteratura americana - 1776-1850
Collocazione	II.8.C.3
Lingua di pubblicazione	Italiano
Formato	Materiale a stampa
Livello bibliografico	Monografia

2. Record Nr.	UNINA9910965596503321
Autore	Souto Marcos
Titolo	Estimating Default Frequencies and Macrofinancial Linkages in the Mexican Banking Sector / / Marcos Souto, Rodolphe Blavy
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Edizione	[1st ed.]
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Collana	IMF Working Papers
Altri autori (Persone)	BlavyRodolphe
Disciplina	332.152
Soggetti	Default (Finance)
	Financial risk management
	Accounting
	Bank soundness
	Banking
	Banks and Banking
	Banks and banking
	Banks
	Capital and Ownership Structure
	Commercial banks
	Credit risk
	Depository Institutions
	Finance
	Finance, Public
	Finance: General
	Financial institutions
	Financial regulation and supervision
	Financial reporting, financial statements
	Financial Risk and Risk Management
	Financial sector policy and analysis
	Financial services law & regulation
	Financial statements

Financing Policy
General Financial Markets: Government Policy and Regulation
Goodwill
Industries: Financial Services
Loans
Micro Finance Institutions
Mortgages
Nonperforming loans
Public Administration
Public financial management (PFM)
Public Sector Accounting and Audits
Value of Firms
United States

Lingua di pubblicazione	Inglese
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Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references.
Nota di contenuto	Contents; I. Introduction; II. The Merton Framework Using Book Value Data; Figures; 1. Distribution of Asset Value; III. Background: A Few Stylized Facts About the Mexican Banking System; IV. Estimating Credit Risk Indicators for the Mexican Banking Sector; A. Data and Methodological Assumptions; B. Credit Risk Indicators; C. Book-Value Credit Risk Indicators and Other Measures of Banking Risk; 2. Correlation Between EDF and NPL; Tables; 1. Granger Tests for the Aggregated Banking System; 3a. Distribution of EDF (LCU); 3b. Distribution of NPL (in % of TA); V. Assessing Macrofinancial Linkages 2. Stepwise Regression for the Aggregated Banking SystemPanel A: Using estimated EDF as the dependent variable and NPL as one of the possible covariates.; Panel B: When NPL is not one of the possible covariates; 3. Determinants of Individual Banks' EDFs: Results of Stepwise Regressions; VI. Summary and Conclusion; 4. Panel Regression Results; 4. Banking Risk Indicators, December 1998-June 2008; 5. Large Banks: Banking Risk Indicators, December 1998-June 2008; 6. Small- and Medium-Size Banks: Banking Risk Indicators, December 2002-June 2008 7. Small Subsidies of Foreign Banks: Banking Risk Indicators, December 1998-June 20088. BACC: Banking Risk Indicators, December 1998-June 2008; 9. Bank 1: Banking Risk Indicators, December 1998-June 2008; 10. Bank 2: Banking Risk Indicators, December 1998-June 2008; 11. Bank 3: Banking Risk Indicators, December 1998-June 2008; 12. Bank 4: Banking Risk Indicators, December 1998-June 2008; 13. Bank 5: Banking Risk Indicators, December 1998-June 2008; References; Appendix
Sommario/riassunto	The credit risk measures we develop in this paper are used to investigate macrofinancial linkages in the Mexican banking system. Domestic and external macro-financial variables are found to be closely associated with banking soundness. At the aggregate level, high external volatility and domestic interest rates are associated with higher expected default probability. Though results vary substantially across individual banks, domestic activity and U.S. growth, and higher

asset prices, are generally associated with lower credit risks, while increased volatility worsens credit risks. The expected default probability is also found to be a leading indicator of traditional financial stability indicators.