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| 1. Record Nr. | UNISA990005717330203316 |
| Autore | APEL, Karl Otto |
| Titolo | Towards a transformation of philosophy / Karl-Otto Apel ; translated by Glyn Adey and David Frisby |
| Pubbl/distr/stampa | London : Routledge & Kegan Paul, 1980 |
| Descrizione fisica | XI,308 p. ; 23 cm |
| Collana | The international library of phenomenology and moral sciences |
| Disciplina | 190.904 |
| Soggetti | Filosofia - Storia - Sec. 20 |
| Collocazione | DD 190.904 APE |
| Lingua di pubblicazione | Inglese |
| Formato | Materiale a stampa |
| Livello bibliografico | Monografia |
| Note generali | Trad. da: Transformation der Philosophie. |

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| 2. Record Nr. | UNINA9910788231803321 |
| Autore | Hesse Heiko |
| Titolo | Transmission of Liquidity Shocks : : Evidence from the 2007 Subprime Crisis / / Heiko Hesse, Nathaniel Frank, Brenda Gonzalez-Hermosillo |
| Pubbl/distr/stampa | Washington, D.C. : , : International Monetary Fund, , 2008 |
| ISBN | 1-4623-9615-1 1-4527-3394-5 1-4518-7058-2 1-282-84151-3 9786612841514 |
| Descrizione fisica | 1 online resource (23 p.) |
| Collana | IMF Working Papers IMF working paper ; ; WP/08/200 |
| Altri autori (Persone) | FrankNathaniel Gonzalez-HermosilloBrenda |
| Disciplina | 332 |
| Soggetti | Liquidity (Economics) - Econometric models Subprime mortgage loans - United States - Econometric models Credit - United States - Econometric models Financial crises - United States Banks and Banking Finance: General Financial Risk Management Portfolio Choice Investment Decisions Financing Policy Financial Risk and Risk Management Capital and Ownership Structure Value of Firms Goodwill General Financial Markets: General (includes Measurement and Data) Financial Crises Banks Depository Institutions Micro Finance Institutions Mortgages Finance Financial services law & regulation Economic & financial crises & disasters Banking |

Liquidity
Liquidity risk
Stock markets
Financial crises
Economics
Financial risk management
Stock exchanges
Banks and banking
United States

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| 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. |
| Nota di contenuto | Contents; I. Introduction; II. Transmission of Spillovers during the Subprime Crisis; III. Data; IV. Methodology; V. Results; Figures; 1. Selected Conditional Correlations; 2. Conditional Correlations from Modified DCC Model; VI. Conclusion; References; Appendix Figures; 1. Aggregate Bank Credit Default Swap Rate and Selected Spreads; 2. On-the-Run/Off-the-Run Five-Year U.S. Treasury Bond Spread; 3. United States: Selected Spreads; 4. United States: S&P 500 Stock Market Returns and Credit Default Swap |
| Sommario/riassunto | We examine the linkages between market and funding liquidity pressures, as well as their interaction with solvency issues surrounding key financial institutions during the 2007 subprime crisis. A multivariate GARCH model is estimated in order to test for the transmission of liquidity shocks across U.S. financial markets. It is found that the interaction between market and funding illiquidity increases sharply during the recent period of financial turbulence, and that bank solvency becomes important. |