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Financial Contagion during
the World Crisis
2007-2009



Condition: New. Publisher/Verlag: LAP Lambert Academic Publishing | 2007-2009 | The book is the first attempt to analyze the phenomenon of financial contagion during the global crisis that started in 2007. Estimation procedure is based on time-varying copula models of daily return rates of seven world stock markets during 2005-2009. Copula functions are applied to investigate the impact of the global financial crisis on the dependence measures between international markets. The relation between the effect strength and trend characteristics is...

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- Released at -



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