



Transmission of Financial Crises and Contagion:: A Latent Factor Approach (CERF Monographs on Finance and the Economy)

Mardi Dungey, Renee A. Fry, Brenda Gonzalez-Hermosillo, Vance L. Martin

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Financial crises often transmit across geographical borders and different asset classes. Modeling these interactions is empirically challenging, and many of the proposed methods give different results when applied to the same data sets. In this book the authors set out their work on a general framework for modeling the transmission of financial crises using latent factor models. They show how their framework encompasses a number of other empirical contagion models and why the results between the models differ. The book builds a framework which begins from considering contagion in the bond markets during 1997-1998 across a number of countries, and culminates in a model which encompasses multiple assets across multiple countries through over a decade of crisis events from East Asia in 1997-1998 to the sub prime crisis during 2008. Program code to support implementation of similar models is available.

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