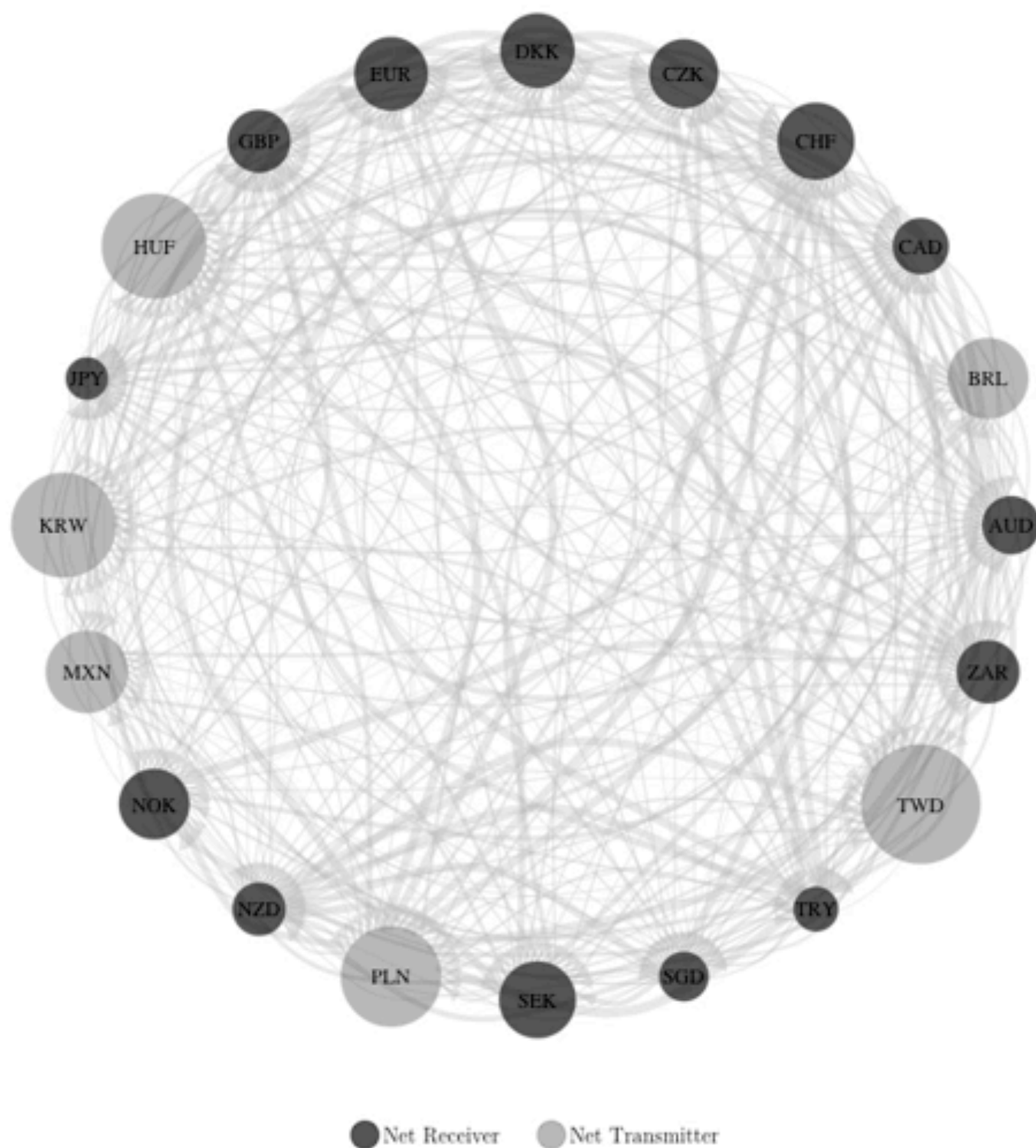


Short-Term (Transitory) Currency Network
Month 12 : 2007



Networks of fear
Impact of financial markets
on real economy

How shocks to expectations in financial markets impact economy?

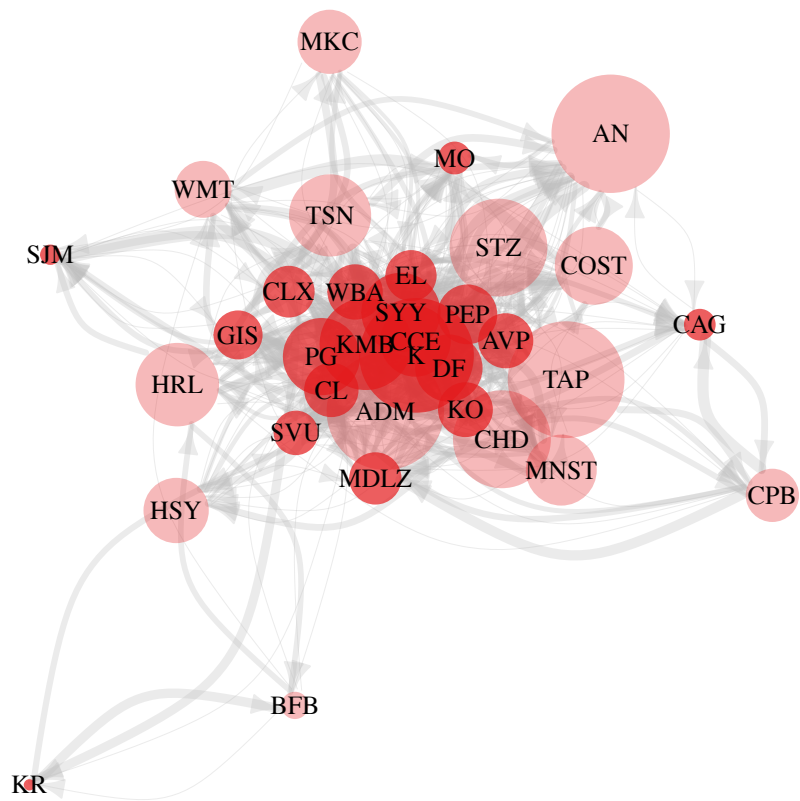
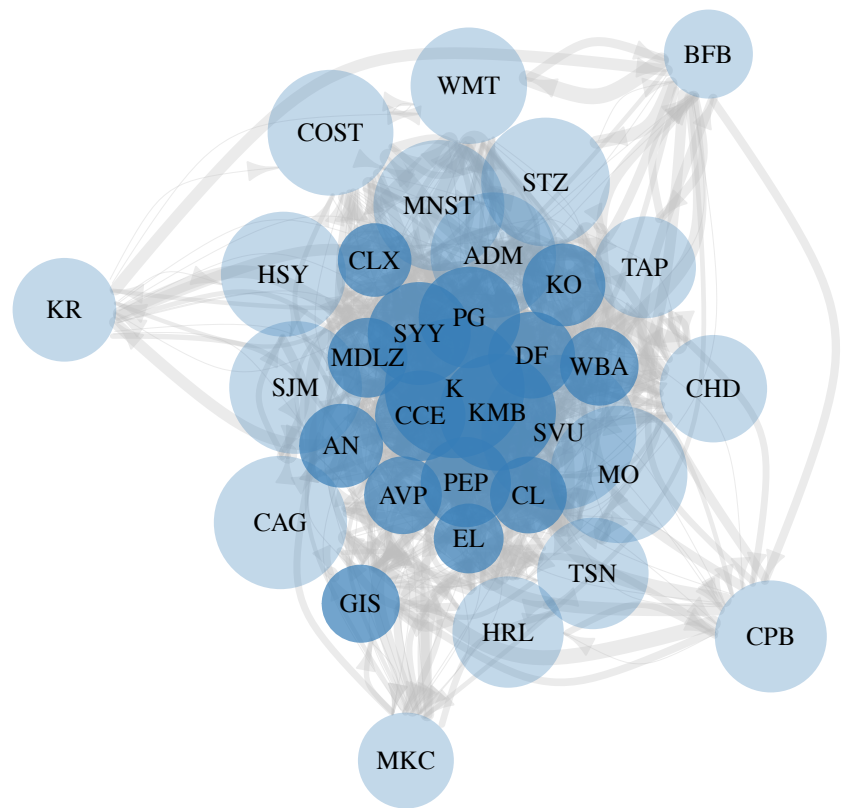
Review of Economics and Statistics (one of the most prestigious journals in Economics)

New currency risk

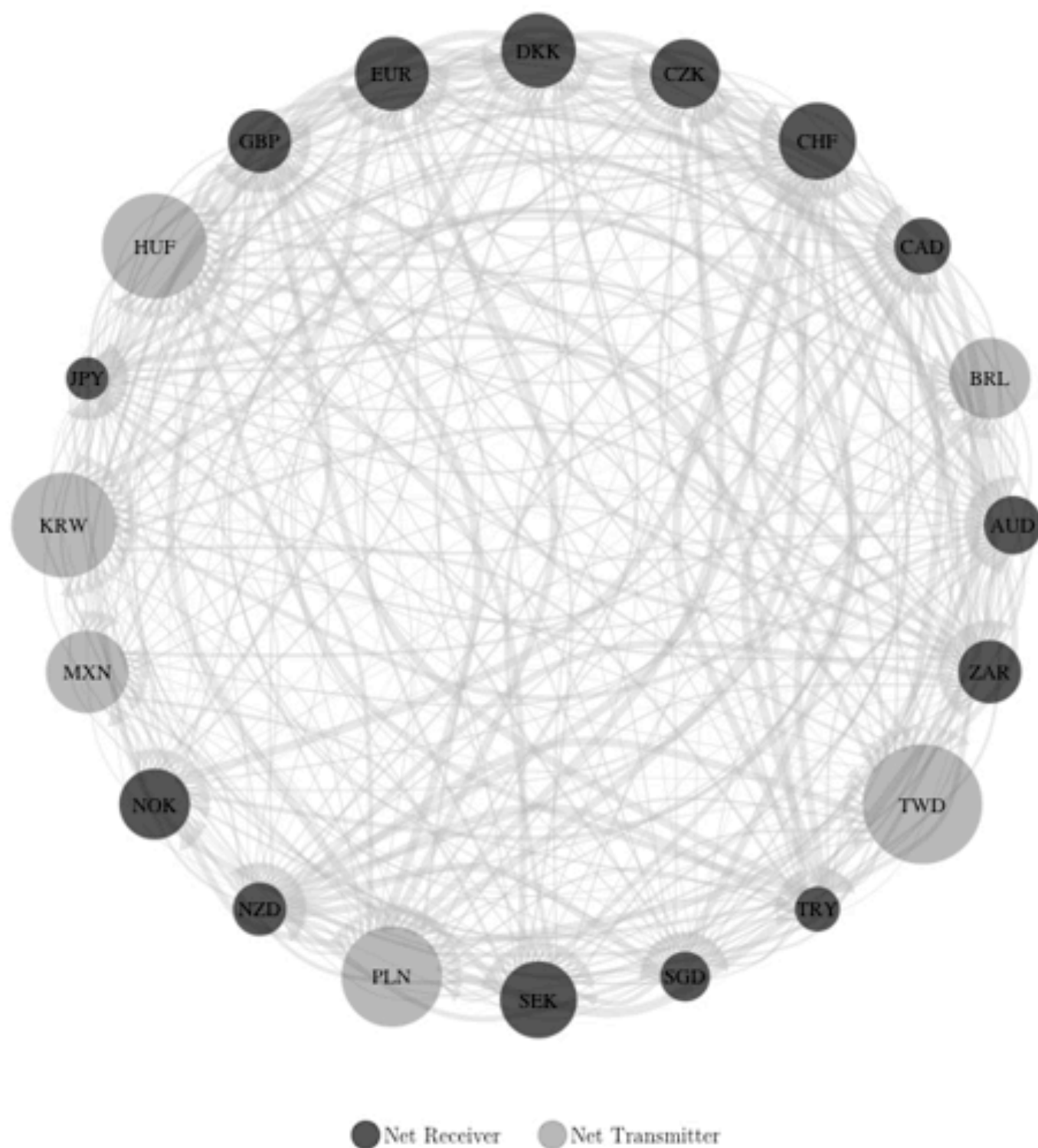
New measures of dynamic networks based on shock transmission

Number of top cited papers in top field journals

1. Researched



Short-Term (Transitory) Currency Network
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Networks of fear

Impact of financial markets on real economy

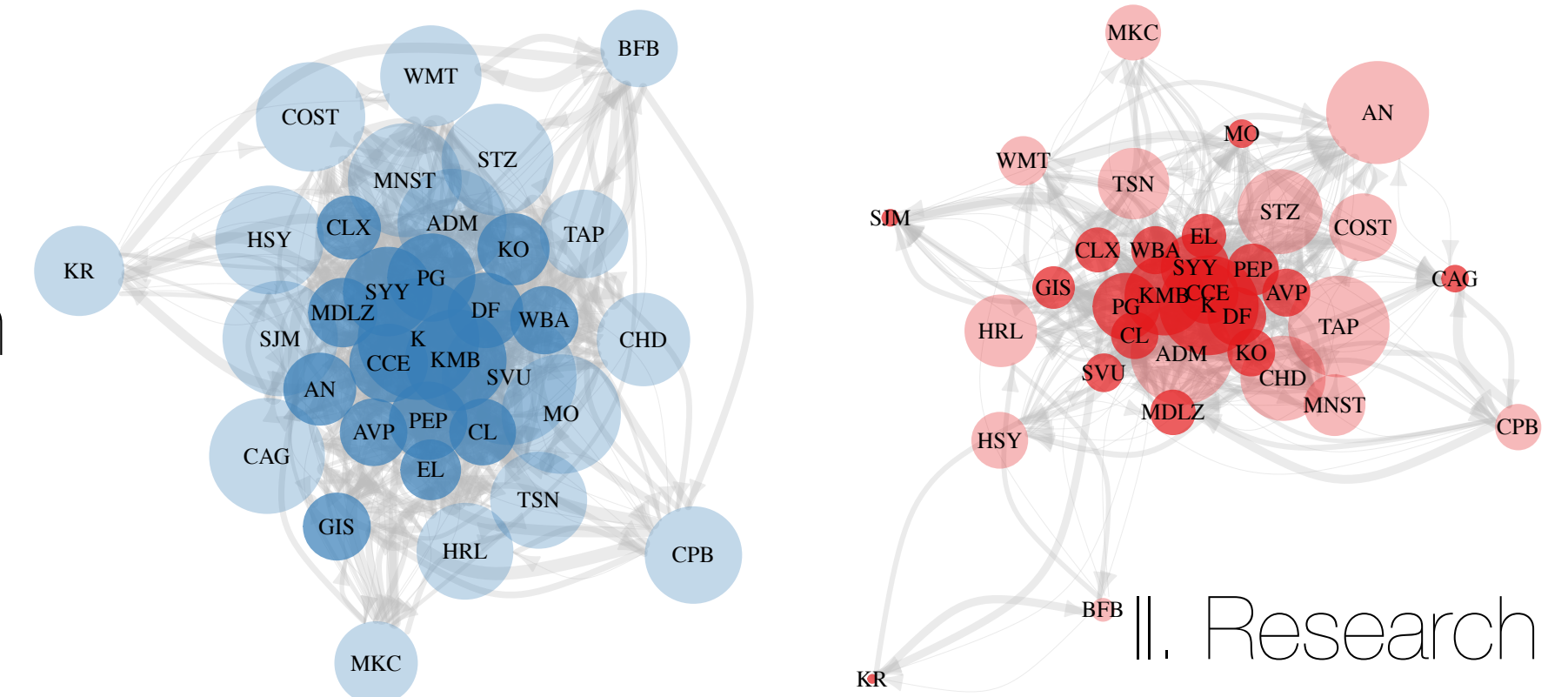
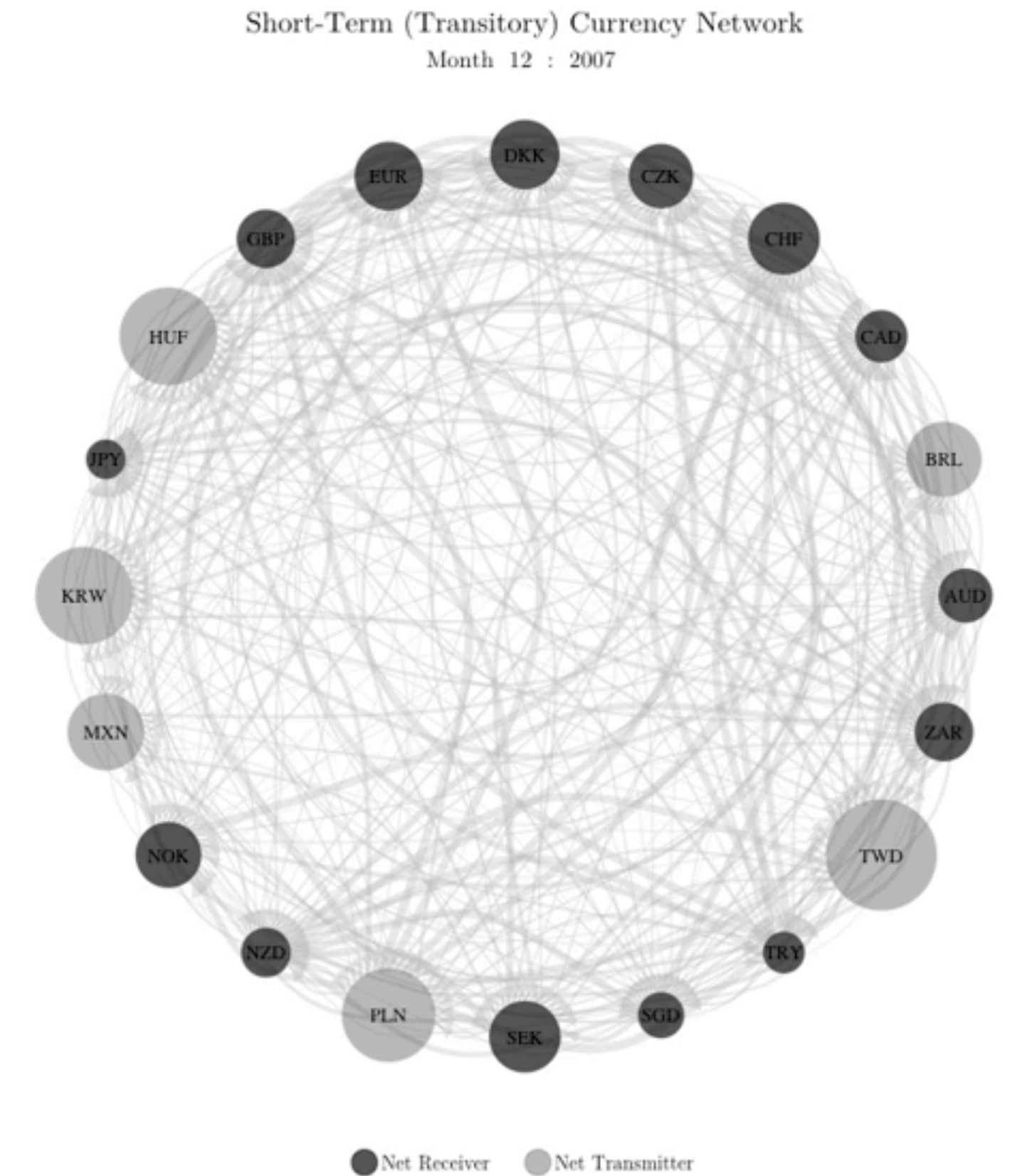
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Market power on funding markets

Repo markets: major for economy

Unique data from Bank of England

New methods of measurement

Uncovered new patterns about behavior of dealers => international invitations and impact