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Finance and Economics Discussion Series: Systemic Risk Contributions

United States Federal Reserve Board, et al., Xin Huang Bibliogov, United States, 2013. Paperback. Book Condition: New. 246 x 189 mm. Language: English . Brand New Book ***** Print on Demand *****.We adopt a systemic risk indicator measured by the price of insurance against systemic financial distress and assess individual banks marginal contributions to the systemic risk. The methodology is applied using publicly available data to the 19 bank holding companies covered by the U.S. Supervisory Capital Assessment Program (SCAP), with the systemic risk indicator peaking around \$1.1 trillion...

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- Authored by Xin Huang
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