

Table 1: Significancia para eventos Turkey. Nota: para CDS. Estudio sobre la media utilizando PM como retorno de mercado.

Estimacion	50	100	150
250	Eventos: 5 /	Eventos: 5 /	Eventos: 5 /
	[1,1] 3.74 /	[1,1] 3.68 /	[1,1] 3.63 /
	[1,2] 0.06 /	[1,2] -0.02 /	[1,2] -0.07 /
	[1,3] -9.89 /	[1,3] -10 /	[1,3] -10.05 /
	[1,4] -12.28 /	[1,4] -12.43 /	[1,4] -12.47 /
	[1,5] -8.61 /	[1,5] -8.79 /	[1,5] -8.82 /
	[1,6] -18.92 /	[1,6] -19.13 /	[1,6] -19.14 /
	[1,7] -25.12 /	[1,7] -25.36 /	[1,7] -25.36 /
	[1,8] -35.13 /	[1,8] -35.4 /	[1,8] -35.39 /
	[1,9] -32.62 /	[1,9] -32.92 /	[1,9] -32.9 /
	[1,10] -27.62 /	[1,10] -27.96 /	[1,10] -27.92 /
	[1,11] -25.08 /	[1,11] -25.44 /	[1,11] -25.4 /
	[1,12] -19.56 /	[1,12] -19.95 /	[1,12] -19.89 /
	[1,13] -24.2 /	[1,13] -24.63 /	[1,13] -24.56 /
	[1,14] -27.2 /	[1,14] -27.67 /	[1,14] -27.58 /
	[1,15] -25.44 /	[1,15] -25.94 /	[1,15] -25.83 /
	Eventos: 4 /	Eventos: 4 /	Eventos: 4 /
	[1,1] 7.17 / *	[1,1] 6.65 / **	[1,1] 6.59 / **
	[1,2] 4.08 /	[1,2] 3.05 /	[1,2] 2.98 /
	[1,3] -8.75 /	[1,3] -10.04 /	[1,3] -10.13 /
350	[1,4] -10.52 /	[1,4] -12.15 /	[1,4] -12.25 /
	[1,5] -5.95 /	[1,5] -7.86 /	[1,5] -7.97 /
	[1,6] -16.42 /	[1,6] -18.77 /	[1,6] -18.9 /
	[1,7] -22.1 /	[1,7] -24.7 /	[1,7] -24.85 /
	[1,8] -34.05 /	[1,8] -36.94 /	[1,8] -37.1 /
	[1,9] -31.15 /	[1,9] -34.31 /	[1,9] -34.49 /
	[1,10] -25.57 /	[1,10] -29.03 /	[1,10] -29.22 /
	[1,11] -20.08 /	[1,11] -23.86 /	[1,11] -24.06 /
	[1,12] -13.74 /	[1,12] -17.82 /	[1,12] -18.04 /
	[1,13] -20.27 /	[1,13] -24.65 /	[1,13] -24.89 /
	[1,14] -24.99 /	[1,14] -29.66 /	[1,14] -29.92 /
	[1,15] -22.41 /	[1,15] -27.38 /	[1,15] -27.65 /
	Eventos: 4 /	Eventos: 4 /	Eventos: 4 /
	[1,1] 2.27 /	[1,1] 2.27 /	[1,1] 2.28 /
	[1,2] -0.2 /	[1,2] -0.19 /	[1,2] -0.19 /
	[1,3] -8.34 /	[1,3] -8.32 /	[1,3] -8.31 /
	[1,4] -5.49 /	[1,4] -5.48 /	[1,4] -5.46 /
	[1,5] -3.46 /	[1,5] -3.45 /	[1,5] -3.42 /
	[1,6] -0.11 /	[1,6] -0.1 /	[1,6] -0.07 /
500	[1,7] -4.08 /	[1,7] -4.07 /	[1,7] -4.02 /
	[1,8] -4.77 /	[1,8] -4.77 /	[1,8] -4.72 /
	[1,9] -2.03 /	[1,9] -2.04 /	[1,9] -1.98 /
	[1,10] 4.81 /	[1,10] 4.79 /	[1,10] 4.87 /
	[1,11] 8.9 /	[1,11] 8.88 /	[1,11] 8.96 /
	[1,12] 12.9 /	[1,12] 12.87 /	[1,12] 12.96 /
	[1,13] 11.7 /	[1,13] 11.66 /	[1,13] 11.76 /
	[1,14] 12.42 /	[1,14] 12.36 /	[1,14] 12.47 /
	[1,15] 14.08 /	[1,15] 14 /	[1,15] 14.13 /