

# Contagio financiero a través del Índice de contagio

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Adjuntando el paquete: 'dplyr'

The following objects are masked from 'package:stats':

`filter, lag`

The following objects are masked from 'package:base':

`intersect, setdiff, setequal, union`

Adjuntando el paquete: 'gridExtra'

The following object is masked from 'package:dplyr':

`combine`

Registered S3 method overwritten by 'quantmod':

`method from  
as.zoo.data.frame zoo`

Warning: package 'ConnectednessApproach' was built under R version 4.4.2

Please cite as:

Gabauer, David (2022). ConnectednessApproach.

R package version 1.0.0. <https://CRAN.R-project.org/package=ConnectednessApproach>

Adjuntando el paquete: 'zoo'

The following objects are masked from 'package:base':

as.Date, as.Date.numeric

Warning: package 'kableExtra' was built under R version 4.4.2

Adjuntando el paquete: 'kableExtra'

The following object is masked from 'package:dplyr':

group\_rows

Warning: package 'vars' was built under R version 4.4.2

Cargando paquete requerido: MASS

Adjuntando el paquete: 'MASS'

The following object is masked from 'package:dplyr':

select

Cargando paquete requerido: strucchange

Warning: package 'strucchange' was built under R version 4.4.2

Cargando paquete requerido: sandwich

Warning: package 'sandwich' was built under R version 4.4.2

Cargando paquete requerido: urca

Cargando paquete requerido: lmtest

Adjuntando el paquete: 'vars'

The following object is masked from 'package:ConnectednessApproach':

VAR

```

Rows: 5289 Columns: 15
-- Column specification -----
Delimiter: ","
dbl  (14): ARS, BRL, CLP, COP, CRC, DOP, GTQ, HNL, MXN, NIO, PAB, PEN, PYG, UYU
date  (1): Date

i Use `spec()` to retrieve the full column specification for this data.
i Specify the column types or set `show_col_types = FALSE` to quiet this message.
Rows: 5290 Columns: 15
-- Column specification -----
Delimiter: ","
dbl  (14): ARS, BRL, CLP, COP, CRC, DOP, GTQ, HNL, MXN, NIO, PAB, PEN, PYG, UYU
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```

## Resumen

Palabras clave:

## Abstract

Keywords:

## Introducción

Contexto histórico sobre el mercado financiero

Combinación histórica y estudios sobre el mercado financiero

Relevancia del estudio del contagio financiero y mención a algunas fuentes

Objetivo del proyecto

Estructura

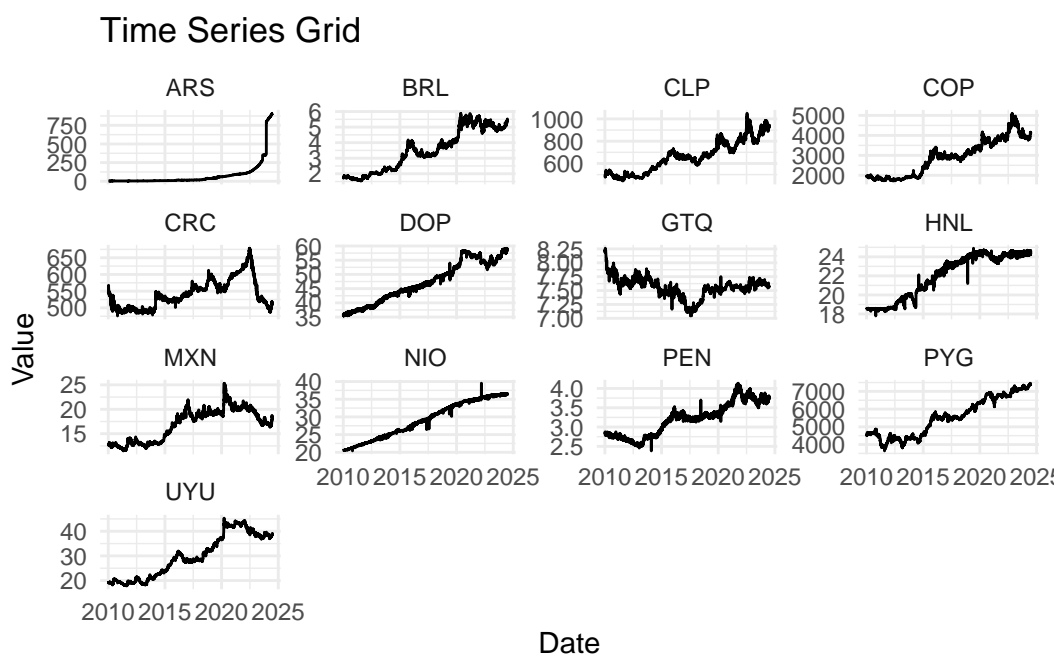
## Revisión de literatura

Mercado bursátil

Contagio financiero

Diebold-Yilmaz

## Datos



	ARS	BRL	CLP	COP	CRC
Mean	79.830672	3.4969053	660.529239	2.913696e+03	541.5401880
Variance	28403.832257	1.7650688	19601.160463	8.020871e+05	1938.7774795
Min	3.736200	1.5337000	442.670013	1.715500e+03	475.8200073
Max	911.003601	5.8864002	1050.260010	5.106000e+03	678.3659668

	ARS	BRL	CLP	COP	CRC
Median	15.833000	3.3581834	658.899984	2.945150e+03	532.4349976
Skewness	3.727441	0.1076163	0.320086	2.137228e-01	0.7372403
Kurtosis	17.022852	1.6293691	2.165249	1.925449e+00	2.8998241

	DOP	GTQ	HNL	MXN	NIO
Mean	47.3680796	7.5579004	22.0443283	16.8533138	29.198889
Variance	49.8964704	0.0325398	5.3416957	10.5773466	27.143594
Min	35.3959999	7.0426998	17.7950001	11.4890003	20.392000
Max	59.2000008	8.2613001	24.8999996	25.3362007	39.529999
Median	46.4365005	7.5657063	23.0050001	17.7620049	29.136499
Skewness	0.0397422	-0.1657501	-0.4155402	-0.1222726	-0.088037
Kurtosis	1.7193780	4.1324589	1.5319719	1.7180355	1.572908

	PEN	PYG	UYU
Mean	3.2127168	5.553180e+03	29.8841657
Variance	0.1804401	1.158365e+06	73.9245077
Min	2.3820000	3.642700e+03	17.8670006
Max	4.1360002	7.461059e+03	45.3063850
Median	3.2595167	5.528100e+03	28.5640004
Skewness	0.0716817	9.312530e-02	0.1487073
Kurtosis	1.9146638	1.654361e+00	1.6039233

	ARS	BRL	CLP	COP	CRC	DOP	GTQ	HNL	MXN	NIO	PEN	PYG	UYU
ARS	1.000000	0.494270	0.636740	0.512132	-	0.557000	0.081709	0.430308	0.619190	0.254277	0.464955	0.075918	0.024502
BRL	0.494270	1.000000	0.093232	0.689552	0.071020	0.989678	0.2827	-	0.909982	0.286254	0.079550	0.809492	0.065493
CLP	0.636740	0.093232	1.000000	0.094946	0.216109	0.849108	0.726	-	0.875639	0.277436	0.619223	0.429258	0.249419
COP	0.512132	0.689552	0.094946	1.000000	0.066806	0.489172	0.2076	-	0.905970	0.083267	0.889444	0.261954	0.209640
CRC	-	0.071020	0.216109	0.066806	1.000000	0.068147	0.19	-	0.706220	0.877659	0.587012	0.607331	0.396473
DOP	0.557000	0.989678	0.849108	0.489172	0.068147	1.000000	-	-	0.932662	0.833419	0.197959	0.379162	0.089418
GTQ	0.081709	-	-	-	-	-	1.000000	-	-	-	-	-	-
HNL	0.430308	0.909982	0.875639	0.905970	0.070622	0.893266	0.20	-	1.000000	0.910049	0.096146	0.228844	0.699088
MXN	0.619190	0.286254	0.277436	0.183267	0.887765	0.588334	0.19	-	0.910049	1.000000	0.084753	0.998340	0.581968

	ARS	BRL	CLP	COP	CRC	DOP	GTQ	HNL	MXN	NIO	PEN	PYG	UYU
NIO	0.542774	0.955068	0.922354	0.944426	0.170120	0.607959	37 - 0.961462	22847539	19000000	0.922087	19512105	9547095	
							0.3354607						
PEN	0.495520	0.794926	0.692588	0.495427	0.073313	0.391623	08 - 0.884456	98340795	9220871	10000000	0.947990	79441336	
							0.2813490						
PYG	0.591894	0.295493	0.494190	0.629640	0.869647	0.364694	18398 - 0.908800	48196842	9512105	94799017	00000000	9509955	
							0.2015132						
UYU	0.450279	0.798378	0.691102	0.593664	0.775556	0.639655	805 - 0.916155	68805138	9547095	9441336	9509955	00000000	
							0.2452117						

Qué datos se van a utilizar

Tabla con la descripción de los datos

## Metodología

Diebold-Yilmaz

Modelo VAR

Modelo DCC-GARCH

DY 2012 y reseña de 2023

Análisis por región

Análisis entre potencias económicas (G8)

Análisis general

Análisis entre cabezas de región

## Resultados

Estimating model

Computing connectedness measures

The (generalized) VAR connectedness approach is implemented according to:

Diebold, F. X., & Yilmaz, K. (2012). Better to give than to receive: Predictive directional measurem

	ARS	BRL	CLP	COP	CRC	DOP	GTQ	HNL	MXN	NIO	PEN	PYG	UYU	FROM
ARS	98.61	0.15	0.14	0.16	0.03	0.01	0.01	0.20	0.03	0.11	0.51	0.01	0.02	1.39
BRL	0.12	81.41	6.08	3.45	0.05	0.05	0.15	0.02	6.85	0.04	1.43	0.04	0.30	18.59
CLP	0.10	6.16	80.24	4.16	0.06	0.66	0.39	0.23	3.30	0.05	4.31	0.14	0.18	19.76
COP	0.10	3.00	2.31	78.13	0.01	4.96	1.89	2.04	4.82	0.40	0.72	0.01	1.61	21.87
CRC	0.04	0.05	0.16	0.17	71.56	1.51	9.54	2.38	0.50	2.82	1.21	7.04	3.01	28.44

	ARS	BRL	CLP	COP	CRC	DOP	GTQ	HNL	MXN	NIO	PEN	PYG	UYU	FROM
DOP	0.01	0.06	0.04	4.21	0.01	72.01	7.89	9.76	0.32	0.96	0.95	0.16	3.62	27.99
GTQ	0.02	0.02	0.14	1.50	0.18	7.33	63.80	9.48	0.98	0.40	0.20	0.30	15.66	36.20
HNL	0.09	0.03	0.06	1.67	0.03	9.51	10.16	67.78	0.16	2.84	2.90	0.10	4.67	32.22
MXN	0.03	3.20	2.17	4.19	0.04	0.24	0.62	0.18	87.96	0.02	0.38	0.04	0.94	12.04
NIO	0.06	0.03	0.05	0.38	3.11	1.54	4.34	3.09	0.06	79.20	3.91	2.76	1.48	20.80
PEN	0.33	1.23	3.78	2.29	1.33	3.49	0.89	3.32	0.49	3.66	77.61	0.99	0.59	22.39
PYG	0.01	0.02	0.12	0.13	7.07	1.50	11.17	2.39	0.26	2.30	0.95	70.68	3.41	29.32
UYU	0.06	0.35	0.09	1.41	0.24	3.71	18.76	5.07	0.96	0.27	0.30	0.03	68.74	31.26
TO	0.97	14.31	15.14	23.73	12.16	34.52	65.80	38.16	18.73	13.87	17.77	11.62	35.49	302.26
Inc.Own	99.58	95.72	95.38	101.86	83.72	106.53	129.60	105.94	106.69	93.07	95.37	82.30	104.23	cTCI/TCI
NET	-	-	-	1.86	-	6.53	29.60	5.94	6.69	-	-	-	4.23	25.19/23.25
	0.42	4.28	4.62		16.28					6.93	4.63	17.70		
NPT	4.00	5.00	2.00	6.00	4.00	7.00	10.00	10.00	11.00	4.00	4.00	5.00	6.00	

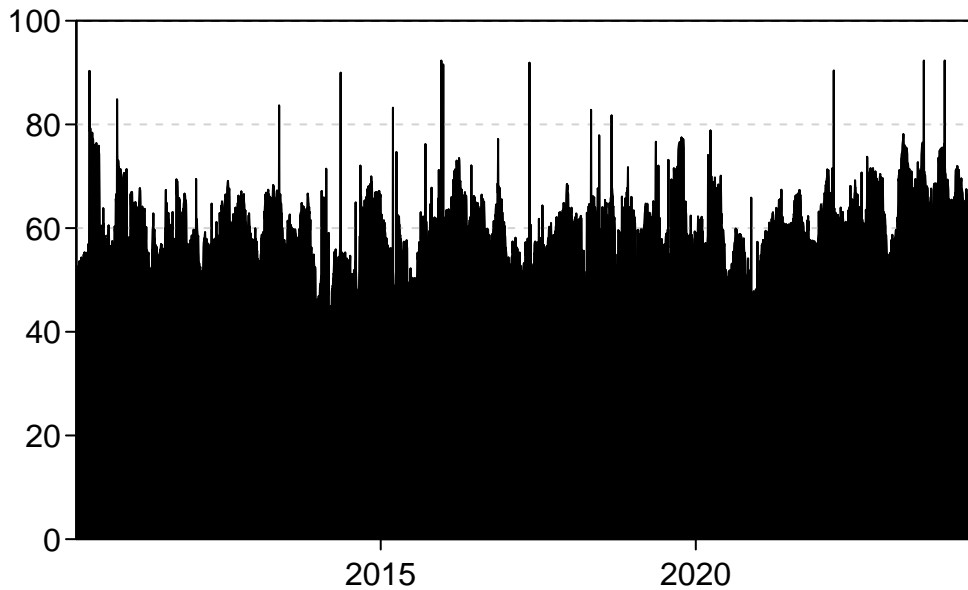
Gráficos

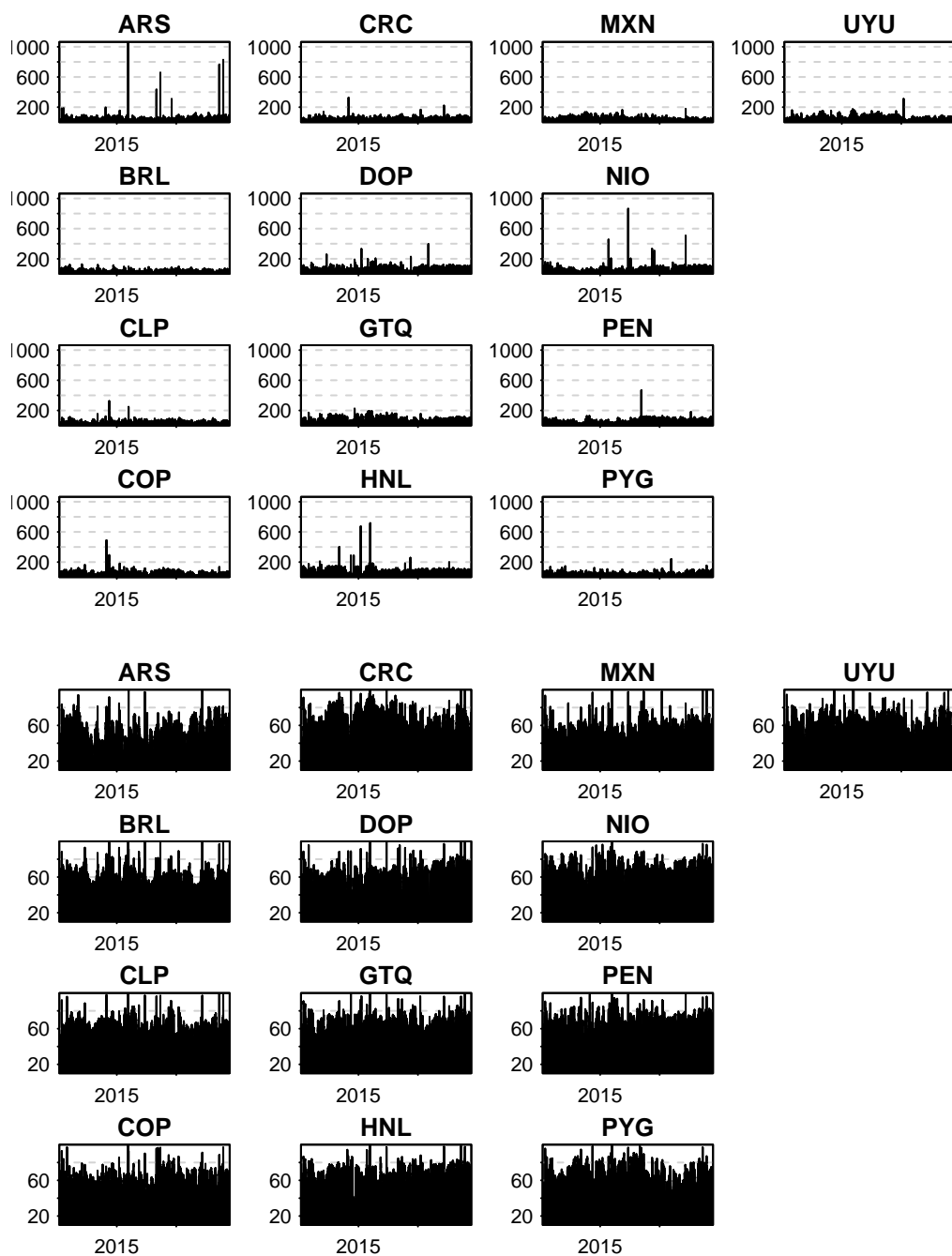
Estimating model

Computing connectedness measures

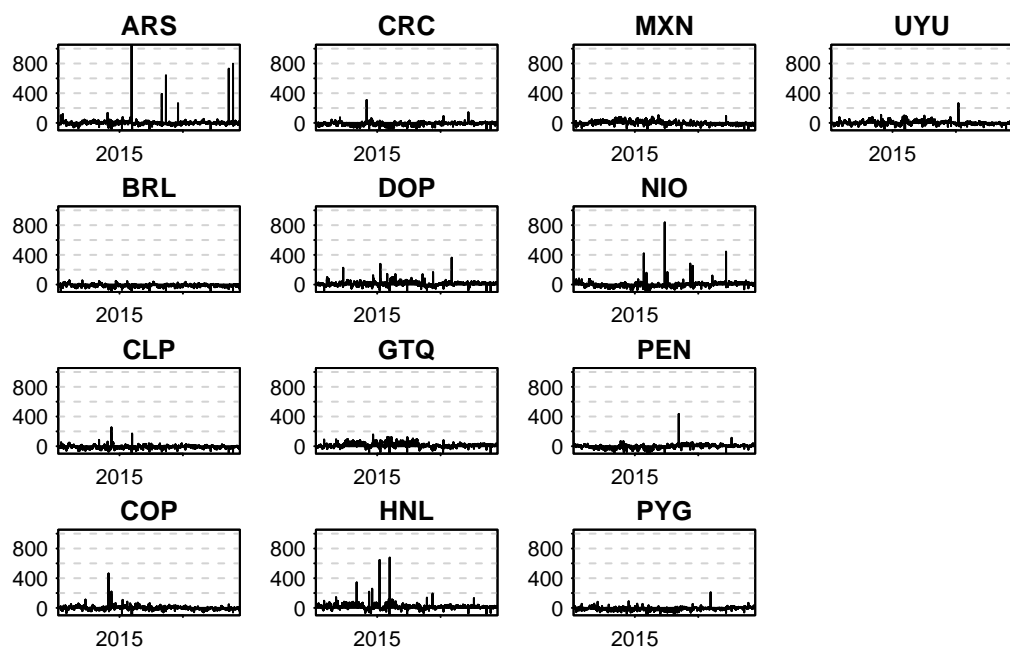
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Índices

## Conclusiones

Conclusión sobre lo realizado

Conclusión sobre los hallazgos por región

Conclusión sobre los hallazgos por potencias económicas

Conclusión sobre los hallazgos generales

Conclusión sobre las cabezas de región

Lo que queda por hacer