

Read Kindle

## ANALYSIS OF CONTAGION IN STOCKS AND BONDS BETWEEN EU MARKETS



Condition: New. Publisher/Verlag: LAP Lambert Academic Publishing | In this book, we analyze financial contagion between Southern European (Greek, Italian, Portuguese and Spanish) and Central Eastern European (Czech, Polish and Hungarian) stock markets respectively sovereign bond markets in the period from January 2001 to June 2016. A quantile regression framework is applied to analyze contagion based on measuring of occurrences and degrees of co-exceedances. We use conditional variance (volatility) of analyzed markets to find direction of the contagion. Our results...

**Download PDF Analysis of contagion in stocks and bonds between EU markets**

- Authored by Pjontek, Matej
- Released at -



Filesize: 7.84 MB

### Reviews

*This composed book is wonderful. It is really basic but excitement from the fifty percent of the ebook. You wont really feel monotony at at any moment of your own time (that's what catalogues are for regarding if you request me).*

-- **Summer Quigley Jr.**

*It is fantastic and great. It is actually rally exciting throgh reading period. It is extremely difficult to leave it before concluding, once you begin to read the book.*

-- **Alva Reichert**

*Certainly, this is actually the very best job by any author. it was writtern very flawlessly and beneficial. I found out this publication from my dad and i recommended this ebook to discover.*

-- **Magali Robel**