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By Malashonok, Alexey

Condition: New. Publisher/Verlag: LAP Lambert Academic Publishing | 2007-2009 | The book is the first attempt to analyze the phenomenon of financial contagion during the global crisis that started in 2007. Estimation procedure is based on time-varying copula models of daily return rates of seven world stock markets during 2005-2009. Copula functions are applied to investigate the impact of the global financial crisis on the dependence measures between international markets. The relation between the effect strength and trend characteristics is also examined. The results indicate upward shift of constant correlation parameters and significant change of the coefficients describing the behaviour of dependence parameters. | Format: Paperback | Language/Sprache: english | 60 pp.



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