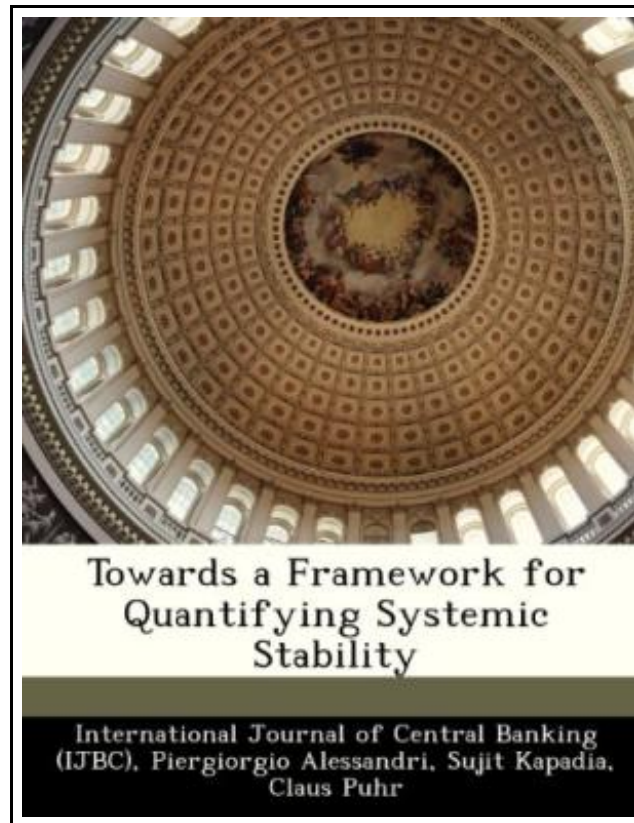


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(Lorenz Vandervort)

TOWARDS A FRAMEWORK FOR QUANTIFYING SYSTEMIC STABILITY

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Bibliogov, United States, 2012. Paperback. Book Condition: New. 246 x 189 mm. Language: English . Brand New Book ***** Print on Demand *****.This paper describes a prototype quantitative framework for gauging systemic risk which explicitly characterizes banks balance sheets and allows for macro credit risk, interest income risk, market risk, network interactions, and asset-side feedback effects. In presenting our results, we focus on projections for systemwide banking assets in the United Kingdom, considering both unconditional distributions and stress scenarios. We show how a combination of extreme credit and trading losses can precipitate fundamental defaults and trigger contagious default associated with network effects and fire sales of distressed assets. Despite the joint normality of all risk factors, the model generates a bimodal asset distribution.

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