Financial Contagion During The European Sovereign Debt Crisis

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Financial Contagion During The European

Financial contagion during the European sovereign debt crisis: a selective literature review Abstract Contagion is an elusive concept and several definitions have been used in the literature. According to Forbes and Rigobon (2002) contagion is defined as a significant increase in cross-market linkages after a shock to one country.

Financial Contagion During the European Sovereign Debt Crisis

European debt crisis contagion refers to the possible spread of the ongoing European sovereign-debt crisis to other Eurozone countries. This could make it difficult or impossible for more countries to repay or re-finance their government debt without the assistance of third parties. By 2012 the debt crisis forced five out 17 Eurozone countries to seek help from other nations.

European debt crisis contagion - Wikipedia

European Sovereign Debt Crisis: The European sovereign debt crisis occurred during a period of time in which several European countries faced the collapse of financial institutions, high ...

European Sovereign Debt Crisis Definition

According to Forbes and Rigobon (2002) contagion is defined as a significant increase in cross-market linkages after a shock to one country. In this paper we provide a selective literature review on international financial contagion, placing special emphasis on the ongoing European sovereign debt crisis.

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The possibility of a contagion has made the European debt crisis a key focal point for the world financial markets in the 2010-2012 period. With the market turmoil of 2008 and 2009 in fairly recent memory, investors’ reaction to any bad news out of Europe was swift: Sell anything risky, and buy the government bonds of the largest, most ...

What Is the European Debt Crisis?

In other words, contagion effects from government debt markets to banks, as defined in the model, have become more important in recent months in the euro area. Overall, there seems to be significant evidence of actual contagion effects during the European sovereign debt crisis, despite the policies aimed at containing the spreading of instability.

Contagion and the European debt crisis

during the European sovereign debt crisis. It shows that a deterioration in countries' fundamentals and fundamentals contagion – a sharp rise in the sensitivity of financial markets to fundamentals – are the main explanations for the rise in sovereign yield

Working PaPer SerieS - European Central Bank

Financial contagion occurs through increased DCCs during the COVID-19 period. • Financial firms are more prominent in transmitting contagion than nonfinancial firms. • China and Japan transmitted more spillovers that they received during the COVID-19 period. • Hedging costs increase during the COVID-19 period to optimise portfolios.

Financial contagion during COVID–19 crisis - ScienceDirect

Fear of financial contagion was a major motivation behind the bailouts and other interventions provided during the recent sovereign debt crisis in Europe. Given the interconnected network of financial relationships among European nations, the potential for contagion seemed self-evident.

Contagion in the European sovereign debt crisis | VOX ...

Downloadable! From early 2010, the Euro Area has faced a severe sovereign debt crisis. I use multiand univariate EGARCH-models to assess whether contagious effects are identifiable during this crisis, or whether countriesâ€™ problems are instead due to fundamental problems founded in the affected economies themselves. The multivariate analysis reveals a generally decreasing co-movement ...

Financial Contagion During the European Sovereign Debt Crisis

Download Citation | Financial Contagion and the European Debt Crisis | Since the beginning of 2010, the Euro Area faces a severe sovereign debt crisis, now generally known as the Euro Crisis.

Financial Contagion and the European Debt Crisis

Arezki et al. (2011) examine contagion effects of sovereign rating news on European financial markets during the period 2007–2010. They find that sovereign rating downgrades have statistically and economically significant spillover effects both across countries and financial markets.

Contagion during the Greek sovereign debt crisis ...

financial contagion has been an important driver of financial crises even prior to the recent global financial crisis. However, during the recent global financial crisis, bank balance-sheet driven contagion shocks have dwarfed previously observed levels of contagion (Figure 2), with the observed levels implying a more than

FINANCIAL CONTAGION IN THE ERA OF GLOBALISED BANKING

The term "contagion" was first introduced in July 1997, when the currency crisis in Thailand quickly spread throughout East Asia and then on to Russia and Brazil.Even developed markets in North America and Europe were affected, as the relative prices of financial instruments shifted and caused the collapse of Long-Term Capital Management (LTCM), a large U.S. hedge fund.

Financial contagion - Wikipedia
On Financial Contagion Through ETFs: 10.4018/978-1-7998-2436-7.ch004: This chapter investigates the impact of the Global Financial Crisis and the European Sovereign Debt Crisis in ETFs across regions and segments. In particular

On Financial Contagion Through ETFs: Business & Management ...
Using our approach and controlling for a set of market-related variables, we show that during the period from 1998 to 2014, financial contagion occurred, that is, unexpected negative events in the US market are followed by higher co-exceedance between US and Central and Eastern European stock markets. Even though contagion is stronger during ...

Stock market contagion in Central and Eastern Europe ...
Contagion is the spread of market changes or disturbances from one regional market to others. Contagion can refer to the diffusion of either economic booms or economic crises throughout a ...

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