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FINANCE AND ECONOMICS DISCUSSION SERIES: INSOLVENCY OR LIQUIDITY SQUEEZE? EXPLAINING VERY SHORT-TERM CORPORATE YIELD SPREADS



Finance and Economics Discussion Series: Insolvency or Liquidity Squeeze? Explaining Very Short-Term Corporate Yield Spreads

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Bibliogov, United States, 2013. Paperback. Book Condition: New. 246 x 189 mm. Language: English . Brand New Book ***** Print on Demand *****.In this paper, we first document some stylized facts about very short-term and long-term corporate yield spreads. We find that short-term spreads are sizable, and the correlations between many firms short-term and long-term yield spreads are at times negative. We then develop a structural model that generates levels and correlations of short-term and long-term spreads that are more...

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