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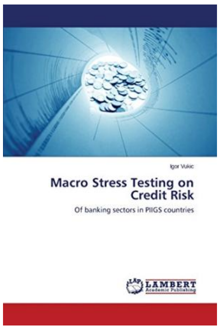
MACRO STRESS TESTING ON CREDIT RISK



Condition: New. Publisher/Verlag: LAP Lambert Academic Publishing | Of banking sectors in PIIGS countries | In this book the author stress tests the banking sectors of the PIIGS countries. He focuses in particular on modeling the credit risk and estimating the impact of changes in macroeconomic variables on the level of capital adequacy. He develops two scenarios - a baseline stress testing scenario and an adverse scenario. The results indicate that under both scenarios, the analyzed banking systems have some...

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