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The effectiveness of TARP-CPP on the US Banking Industry: a new copula-based approach

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## Highlights

- We propose to model the probability of bank failure with the GEV model.
- We propose to model the probability of receiving capital injections with GEV model.
- We propose the longitudinal binary generalised extreme value (LOBGEV).
- The temporal structure of the probability of failure is modelled by the LOBGEV.
- A unique dataset on the Troubled Asset Relief Program is analysed.

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