## Accepted Manuscript

Robust and Sparse Banking Network Estimation

Gabriele Torri, Rosella Giacometti, Sandra Paterlini

PII:S0377-2217(18)30270-4DOI:10.1016/j.ejor.2018.03.041Reference:EOR 15061

To appear in: European Journal of Operational Research

Received date:	23 August 2017
Revised date:	23 February 2018
Accepted date:	30 March 2018

Please cite this article as: Gabriele Torri, Rosella Giacometti, Sandra Paterlini, Robust and Sparse Banking Network Estimation, *European Journal of Operational Research* (2018), doi: 10.1016/j.ejor.2018.03.041

This is a PDF file of an unedited manuscript that has been accepted for publication. As a service to our customers we are providing this early version of the manuscript. The manuscript will undergo copyediting, typesetting, and review of the resulting proof before it is published in its final form. Please note that during the production process errors may be discovered which could affect the content, and all legal disclaimers that apply to the journal pertain.



## ACCEPTED MANUSCRIPT

## Highlights

- Sparse partial correlation networks as a tool to model banking networks
- Tlasso networks under t-Student assumption are discussed
- The European banking network is estimated from credit default data
- Strength centrality decomposition to study banks local and geographical connectivity

ACTIVER

Download English Version:

## https://daneshyari.com/en/article/6894618

Download Persian Version:

https://daneshyari.com/article/6894618

Daneshyari.com