

Accepted Manuscript

Short-Term Determinants of the Idiosyncratic Sovereign Risk Premium: A Regime-Dependent Analysis for European Credit Default Swaps

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PII: S0927-5398(15)00043-2
DOI: doi: [10.1016/j.jempfin.2015.03.018](https://doi.org/10.1016/j.jempfin.2015.03.018)
Reference: EMPFIN 804

To appear in: *Journal of Empirical Finance*

Received date: 12 February 2014
Revised date: 12 March 2015
Accepted date: 27 March 2015



Please cite this article as: Calice, Giovanni, Mio, RongHui, Štěrba, Filip, Vašíček, Bořek, Short-Term Determinants of the Idiosyncratic Sovereign Risk Premium: A Regime-Dependent Analysis for European Credit Default Swaps, *Journal of Empirical Finance* (2015), doi: [10.1016/j.jempfin.2015.03.018](https://doi.org/10.1016/j.jempfin.2015.03.018)

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Acknowledgement

This work was supported by Czech National Bank Research Project No. C4/2012. We gratefully acknowledge helpful comments and suggestions from the editor (Richard Baillie) and two anonymous referees. We would also like to thank Tomáš Adam, Gianni Amisano, Michal Franta, Julian Idier, Marco Lo Duca, Iulian Obreja, and Flemming Würtz and participants of the Capital Markets Division seminar series at the ECB. The views expressed in this paper are those of the authors and not necessarily those of the Czech National Bank.

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