

Accepted Manuscript

Banking Sector Contingent Liabilities and Sovereign Risk

Serkan Arslanalp, Yin Liao

PII: S0927-5398(14)00081-4
DOI: doi: [10.1016/j.jempfn.2014.08.007](https://doi.org/10.1016/j.jempfn.2014.08.007)
Reference: EMPFIN 758

To appear in: *Journal of Empirical Finance*

Received date: 15 August 2013
Revised date: 6 July 2014
Accepted date: 29 August 2014



Please cite this article as: Arslanalp, Serkan, Liao, Yin, Banking Sector Contingent Liabilities and Sovereign Risk, *Journal of Empirical Finance* (2014), doi: [10.1016/j.jempfn.2014.08.007](https://doi.org/10.1016/j.jempfn.2014.08.007)

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.

Banking Sector Contingent Liabilities and Sovereign Risk¹

Serkan Arslanalp

International Monetary Fund

E-mail address: SArslanalp@imf.org

Yin Liao²

School of Economics and Finance

Queensland University of Technology,

Centre for Applied Macroeconomic Analysis (CAMA)

Australian National University, Australia

E-mail address: yin.liao@qut.edu.au

¹ The authors gratefully acknowledge important contributions from Marcos Souto in earlier parts of this project. We are also grateful to Udaibir Das, Dale Gray, Allison Holland, Andy Jobst, Christian Mulder, Michael Papaioannou and participants at an IMF seminar for their insights and comments and Kay Chung and Di Bu for excellent research assistance. All remaining errors are our own.

² Corresponding Author. E-mail address: yin.liao@qut.edu.au.

Download English Version:

<https://daneshyari.com/en/article/7360997>

Download Persian Version:

<https://daneshyari.com/article/7360997>

[Daneshyari.com](https://daneshyari.com)