

Accepted Manuscript

Interbank lending, network structure and default risk contagion

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PII: S0378-4371(17)30962-7
DOI: <https://doi.org/10.1016/j.physa.2017.09.070>
Reference: PHYSA 18675

To appear in: *Physica A*

Received date: 30 March 2016

Revised date: 3 July 2016

Please cite this article as: M. Zhang, J. He, S. Li, Interbank lending, network structure and default risk contagion, *Physica A* (2017), <https://doi.org/10.1016/j.physa.2017.09.070>

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- A dynamic network model for banking systems is proposed.
- Two different kinds of lenders' selecting mechanisms are considered.
- The default risk contagion under two mechanisms is comparatively analyzed.

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