

Accepted Manuscript

A financial network perspective of financial institutions' systemic risk contributions

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PII: S0378-4371(16)30032-2

DOI: <http://dx.doi.org/10.1016/j.physa.2016.03.034>

Reference: PHYSA 16998

To appear in: *Physica A*

Received date: 21 September 2015

Revised date: 11 January 2016



Please cite this article as: W.-Q. Huang, X.-T. Zhuang, S. Yao, S. Uryasev, A financial network perspective of financial institutions' systemic risk contributions, *Physica A* (2016), <http://dx.doi.org/10.1016/j.physa.2016.03.034>

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Research Highlights

1. We measure systemic risk contribution by dynamic conditional correlation multivariate GARCH model.
2. We construct minimum spanning trees (MSTs) from dynamic conditional correlations (DCC).
3. We show the dynamic evolution of systemic risk contribution and financial network structure.
4. We investigate quantitative relationships between systemic risk contribution and financial network structure.

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