

Accepted Manuscript

Title: Multiplex interbank networks and systemic importance
An application to European data

Author: id="aut0005" author-id="S1572308916302376-
b0fb0427bb099973a7db92e7cef0806f"> Iñaki Aldasoro
id="aut0010" author-id="S1572308916302376-
7662b0410ee589d77551b49a10d879b1"> Iván
Alves



PII: S1572-3089(16)30237-6
DOI: <http://dx.doi.org/doi:10.1016/j.jfs.2016.12.008>
Reference: JFS 515

To appear in: *Journal of Financial Stability*

Received date: 28-7-2016
Revised date: 12-12-2016
Accepted date: 16-12-2016

Please cite this article as: Iñaki Aldasoro, Iván Alves, Multiplex interbank networks and systemic importance An application to European data, *Journal of Financial Stability* (2016), <http://dx.doi.org/10.1016/j.jfs.2016.12.008>

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.

Highlights of “Multiplex interbank networks and systemic importance – An application to European data”:

- We analyse the multiplex structure of the network of large European banks.
- A holistic way to decompose systemic importance into layer-specific contributions.
- Share of exposures of a given layer not necessarily an indicator of contribution of that layer to systemic importance for key banks.
- Systemic importance of banks *within* a layer not necessarily related to contribution of that layer to systemic importance of bank
- Highlight the value of granular bilateral exposure data.

Accepted Manuscript

Download English Version:

<https://daneshyari.com/en/article/7409138>

Download Persian Version:

<https://daneshyari.com/article/7409138>

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