## Accepted Manuscript

Title: The Housing Market and the Credit Default Swap premium in the UK Banking Sector: A VAR Approach

Authors: Nadia Benbouzid, Sushanta Mallick, Keith Pilbeam

PII: S0275-5319(16)30245-8

DOI: http://dx.doi.org/doi:10.1016/j.ribaf.2017.01.009

Reference: RIBAF 610

To appear in: Research in International Business and Finance

Received date: 28-8-2016 Revised date: 3-12-2016 Accepted date: 30-1-2017

Please cite this article as: Benbouzid, Nadia, Mallick, Sushanta, Pilbeam, Keith, The Housing Market and the Credit Default Swap premium in the UK Banking Sector: A VAR Approach.Research in International Business and Finance http://dx.doi.org/10.1016/j.ribaf.2017.01.009

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.



### ACCEPTED MANUSCRIPT

# The Housing Market and the Credit Default Swap premium in the UK Banking Sector: A VAR Approach\*

#### Nadia Benbouzid<sup>1</sup>. Sushanta Mallick<sup>2</sup> and Keith Pilbeam<sup>3</sup>

#### **CORRESPONDING AUTHOR:**

Prof. Sushanta Mallick s.k.mallick@qmul.ac.uk

Address for correspondence:

School of Business and Management, Queen Mary University of London Mile End Road, London E1 4NS, UK; Email: <a href="mailto:s.k.mallick@qmul.ac.uk">s.k.mallick@qmul.ac.uk</a>

Website: <a href="http://webspace.qmul.ac.uk/skmallick/">http://webspace.qmul.ac.uk/skmallick/</a>

Telephone: +44 (0)20-7882 7447 Fax: +44 (0)20-7882 3615

<sup>\*</sup> We gratefully acknowledge the constructive comments made by an anonymous reviewer of this journal on an earlier version of this paper and also for suggestions made by the editor. The usual caveat applies.

<sup>&</sup>lt;sup>1</sup> University of Greenwich, Business School, Accounting and Finance Department, Old Royal Naval College, 10 Park Row, London, SE10 9LS, UK. Email: n.benbouzid@greenwich.ac.uk

<sup>&</sup>lt;sup>1</sup> Queen Mary University of London, School of Business and Management, Mile End Road, London E1 4NS, UK, Tel: +44 20 7882 7447. Email: s.k.mallick@qmul.ac.uk

<sup>&</sup>lt;sup>1</sup> City University London, Department of Economics, Northampton Square, London EC1V OHB, UK. Email: k.s.pilbeam@city.ac.uk

<sup>\*</sup> We gratefully acknowledge the constructive comments made by an anonymous reviewer of this journal on an earlier version of this paper and also for suggestions made by the editor. The usual caveat applies.

<sup>&</sup>lt;sup>1</sup> University of Greenwich, Business School, Accounting and Finance Department, Old Royal Naval College, 10 Park Row, London, SE10 9LS, UK. Email: n.benbouzid@greenwich.ac.uk

<sup>&</sup>lt;sup>2</sup> Queen Mary University of London, School of Business and Management, Mile End Road, London E1 4NS, UK, Tel: +44 20 7882 7447. Email: s.k.mallick@qmul.ac.uk

<sup>&</sup>lt;sup>3</sup> City University London, Department of Economics, Northampton Square, London EC1V OHB, UK. Email: k.s.pilbeam@city.ac.uk

#### Download English Version:

# https://daneshyari.com/en/article/7413760

Download Persian Version:

https://daneshyari.com/article/7413760

<u>Daneshyari.com</u>