Extracting the sovereigns’ CDS market hierarchy: A correlation-filtering approach

Physica A: Statistical Mechanics and Its Applications

Lo más reciente

[Geopolitical risk and emerging market sovereign risk premia](#)
Fredy Gamboa-Estrada, José Vicente Romero
[Assessing the effects of recent provisioning rules on consumer credit allocation in Colombia](#)
Fredy Gamboa-Estrada, Diego Cuesta, Camilo Sanchez-Quinto
[Settlement liquidity in the Colombian large-value payment system: the role of reserve requirements](#)
Fredy Gamboa-Estrada, Freddy Cepeda-López, Javier Iván Miguélez-Márquez
[Otras Publicaciones](#)