Authority Centrality and Hub Centrality as Metrics of Systemic Importance of Financial Market Infrastructures

Borradores de Economia
Número:
754
Publicado:
Viernes, 1 Febrero 2013
Clasificación JEL:
D85, E42, G2
Palabras clave:
financial market infrastructures, systemic risk, authority, hub
Descargar documento

Lo más reciente

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

Network analysis has been applied to identify systemically important financial institutions after the 2008 financial crisis. Such applications have stressed the importance of centrality within the too-connected-to-fail concept. Yet, despite their well-kno