Estimating financial institutions' intraday liquidity risk : a Monte Carlo simulation approach

Borradores de Economia
Número:
703
Publicado:
Domingo, 1 Abril 2012
Clasificación JEL:
C15, C63, E47, G17, D81
Palabras clave:
Payments systems, Intraday, liquidity risk, Bivariate Poisson process
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

The most recent financial crisis unveiled that liquidity risk is far more important and intricate than regulation have conceived. The shift from bank-based to market-based financial systems and from Deferred Net Systems to liquidity-demanding Real-Time Gr