The Effects of Diversification on Banks? Expected Returns

Borradores de Economia
Número:
524
Publicado:
Viernes, 1 Agosto 2008
Clasificación JEL:
G00, G21, G30
Palabras clave:
Diversification, Risk, Colombian Banking System
Descargar documento

Lo más reciente

Apropiación digital y desigualdad económica en Colombia
Olga Lucia Acosta Navarro, Olga Lucia Acosta Navarro, Marlon Adrian Angulo Ramos, Ana María Iregui-Bohórquez, María Teresa Ramírez-Giraldo
Estimación de densidad estacionaria para modelos ARCH con aplicaciones en regresión cuantílica
Manuel Darío Hernández-Bejarano, Zhibiao Zhao
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

In financial theory, the optimal allocation of assets and its relationship with profitability has been one of the main concerns; the question has always been if banks should focus or diversify their assets. In our case, we would like to answer this questi