Determinants of Interest Margins in Colombia

Borradores de Economia
Número:
393
Publicado:
Sábado, 1 Abril 2006
Clasificación JEL:
L11, L41, L89, G21
Palabras clave:
Interest Margins, Competition, Credit risk, Interest Rate Risk.
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

This paper analyzes the determinants of interest margins in the Colombian Financial System. Based on the model by Ho and Saunders (1981), interest margins are modelled as a function of the pure spread and bank-specific institutional imperfections using qu