Estimation of Conditional Time-Homogeneous Credit Quality Transition Matrices for Commercial Banks in Colombia

Borradores de Economia
Número:
560
Publicado:
Miércoles, 1 Abril 2009
Clasificación JEL:
C12, C41, E44, G21
Palabras clave:
Credit risk, transition probabilities, hazard functions
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This paper presents an estimation of credit quality transition matrices for commercial banks in Colombia, using a duration hazard function model, and following the methodology proposed by Gómez-González et al (2009). Using a test developed by Weißbach et