Determinants of Spread and Creditworthiness for Emerging Market Sovereign Debt: A Panel Data Study

Borradores de Economia
Número:
295
Publicado:
Jueves, 1 Julio 2004
Clasificación JEL:
C33, F21, F34
Palabras clave:
Creditworthiness, OLS regression, PIB, Per capita
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
Geopolitical risk and emerging market sovereign risk premia
Fredy Gamboa-Estrada, José Vicente Romero
Assessing the effects of recent provisioning rules on consumer credit allocation in Colombia
Fredy Gamboa-Estrada, Diego Cuesta, Camilo Sanchez-Quinto
Otras Publicaciones

This study uses a panel-data framework to identify the determinants of the spread over US Treasuries of emerging market sovereign issues as well as of the creditworthiness of the issuers, where the latter is represented by the Institutional Investor’s cre