Latin american exchange rate dependencies : a regular vine copula approach

Borradores de Economia
Número:
729
Publicado:
Miércoles, 1 Agosto 2012
Clasificación JEL:
C32, C51, E42
Palabras clave:
Copula, Regular Vine, Exchange Rates, Tail Dependence Coefficients
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 implements a regular vine copula methodology to evaluate the level of contagion among the exchange rates of six Latin American countries (Argentina, Brazil, Chile, Colombia, Mexico and Peru) from June 2005 to April 2012. We measure contagion in