Credit Risk Stress Testing: An Exercise for Colombian Banks

Temas de Estabilidad Financiera
Número:
73
DOI:
https://doi.org/10.32468/tef.73
Publicado:
Sábado, 1 Septiembre 2012
Clasificación JEL:
C25, D22, G21, G33
Palabras clave:
VECX, Stress testing, non-performing loans, return on assets
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

0