

# Online Library Financial Contagion During The European Sovereign Debt Crisis

## Financial Contagion During The European Sovereign Debt Crisis

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Financial contagion during the  
European sovereign debt crisis: a  
selective literature review

Abstract Contagion is an elusive  
concept and several definitions  
have been used in the literature.  
According to Forbes and Rigobon  
(2002) contagion is defined as a  
significant increase in cross-  
market linkages after a shock to  
one country.

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European debt crisis contagion

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refers to the possible spread of the ongoing European sovereign-debt crisis to other Eurozone countries. This could make it difficult or impossible for more countries to repay or re-finance their government debt without the assistance of third parties. By 2012 the debt crisis forced five out of 17 Eurozone countries to seek help from other nations. Some believed that negative effects could spread further possibly forcing one or more countries into default. However, as

~~European debt crisis contagion~~  
~~Wikipedia~~

In other words, contagion effects from government debt markets to banks, as defined in the model, have become more important in

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recent months in the euro area. Overall, there seems to be significant evidence of actual contagion effects during the European sovereign debt crisis, despite the policies aimed at containing the spreading of instability.

~~Contagion and the European debt crisis~~

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are identifiable during this crisis,  
or whether countries'  $\hat{\epsilon}_t$   
problems are instead due to  
fundamental problems founded in  
the affected economies  
themselves. The multivariate  
analysis reveals a generally  
decreasing co-movement ...



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The results suggest a strong evidence of contagion during the global financial crisis and the European sovereign debt crisis. However, during the market downturn of 2002, there was no significant contagion due to the lack of market integration then.

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During the outbreak, China and Japan appear to be net transmitters of spillovers, suggesting that financial contagion follows a similar pattern to that of the virus contagion. Finally, optimal hedge ratios increase significantly in most cases during the COVID-19

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European Sovereign Debt  
Crisis  
period, implying higher hedging  
costs during this period of  
extreme turbulence.

~~Financial contagion during  
COVID-19 crisis - ScienceDirect~~  
Arezki et al. (2011) examine  
contagion effects of sovereign  
rating news on European financial  
markets during the period  
2007–2010. They find that  
sovereign rating downgrades  
have statistically and  
economically significant spillover  
effects both across countries and  
financial markets.

~~Contagion during the Greek  
sovereign debt crisis ...~~

A Fear of financial contagion was  
a major motivation behind the  
bailouts and other interventions

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European Sovereign Debt Crisis provided during the recent sovereign debt crisis in Europe. Given the interconnected network of financial relationships among European nations, the potential for contagion seemed self-evident.

~~Contagion in the European sovereign debt crisis | VOX ...~~  
How the European Debt Crisis Has Affected the Financial Markets  
The possibility of a contagion has made the European debt crisis a key focal point for the world financial markets in the 2010-2012 period.

~~What Is the European Debt Crisis?~~  
As noted previously, much of the recent empirical evidence has concentrated on the spillover

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European Sovereign Debt  
Crisis  
effect and contagion during the  
financial or sovereign debt crisis  
and their effect on the  
Eurozone....

## ~~Financial Contagion and the European Debt Crisis~~

financial connection. □ During the recent crisis, several Central and Eastern European countries that were particularly exposed to Western European banks saw their financial conditions deteriorate as the latter sought to repatriate loans to these countries in reaction to losses incurred on their asset portfolio in other countries. □

## ~~FINANCIAL CONTAGION IN THE ERA OF GLOBALISED BANKING~~

Financial contagion happens at

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both the international level and the domestic level. At the domestic level, usually the failure of a domestic bank or financial intermediary triggers transmission when it defaults on interbank liabilities and sells assets in a fire sale, thereby undermining confidence in similar banks.

~~Financial contagion - Wikipedia~~

We offer a detailed empirical investigation of the European sovereign debt crisis. We find evidence of a marked shift in market pricing behaviour from a 'convergence-trade' model before August 2007 to one driven by macro-fundamentals and international risk thereafter. The majority of EMU countries have

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experienced Contagion from  
Greece.

~~The EMU sovereign debt crisis ...  
European Commission~~

This version: February 2018

Abstract In this paper, we investigate the existence of financial contagion in the European Union during the recent Global Financial Crisis (GFC) of 2007-2009 and the European Sovereign Debt Crisis (ESDC) that started in 2009. Our sample includes sectorial equity indices for 15 countries from 2004 to 2014.

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during the European sovereign  
debt crisis. It shows that a  
deterioration in countries'

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fundamentals and fundamentals  
contagion – a sharp rise in the  
sensitivity of financial markets to  
fundamentals – are the main  
explanations for the rise in  
sovereign yield

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study the financial contagion  
using the newly proposed spatial  
econometric model between  
global financial sector  
represented by Down Jones  
financial sector and those of the  
three economies during the  
European debt crisis period. And  
to compare the empirical results  
with the

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