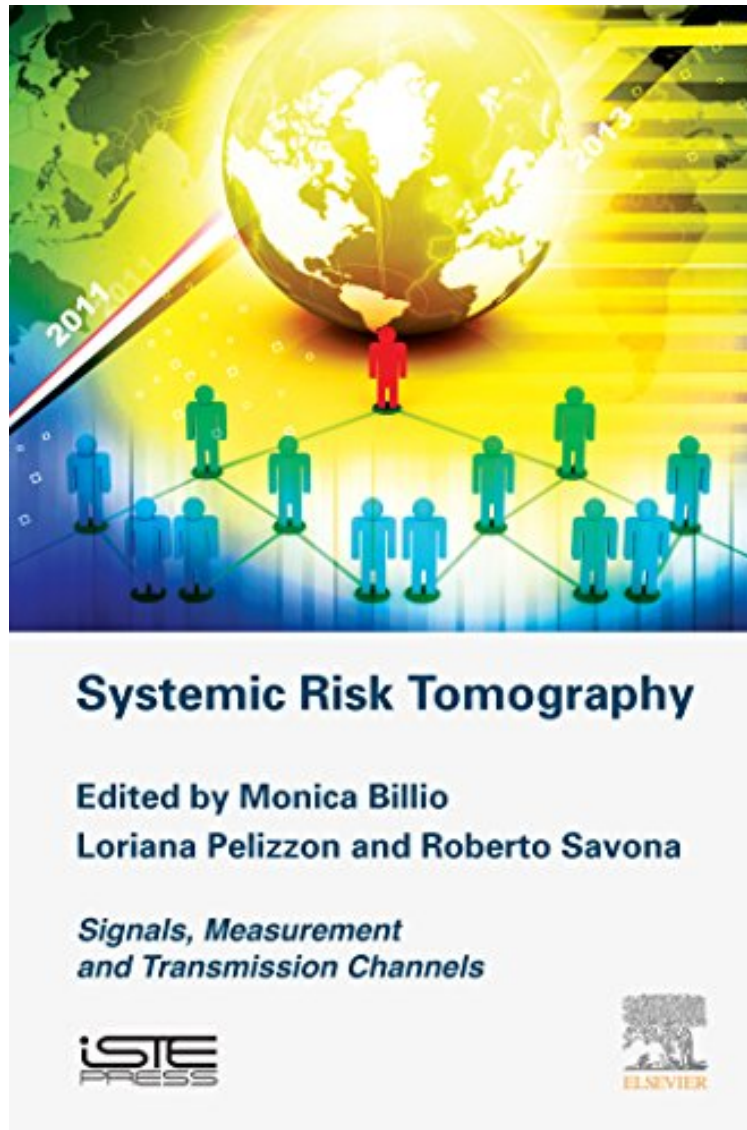


[FREE] Systemic Risk Tomography: Signals, Measurement and Transmission Channels

# Systemic Risk Tomography: Signals, Measurement and Transmission Channels

*Monica Billio, Loriana Pelizzon, Roberto Savona*  
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In April 2010 Europe was shocked by the Greek financial turmoil. At that time, the global financial crisis, which

started in the summer of 2007 and reached systemic dimensions in September 2008 with the Lehman Brothers's crash, took a new course. An adverse feedback loop between sovereign and bank risks reflected into bubble-like spreads, as if financial markets had received a wake-up call concerning the disregarded structural vulnerability of economies at risk. These events inspired the SYRTO project to "think and rethink" the economic and financial system and to conceive it as an "ensemble" of Sovereigns and Banks with other Financial Intermediaries and Corporations. Systemic Risk Tomography: Signals, Measurement and Transmission Channels proposes a novel way to explore the financial system by sectioning each part of it and analyzing all relevant inter-relationships. The financial system is inspected as a biological entity to identify the main risk signals and to provide the correct measures of prevention and intervention. Explores the economic and financial system of Sovereigns, Banks, other Financial Intermediaries, and Corporations Presents the financial system as a biological entity to be explored in order to identify the main risk signals and provide the right measures of prevention and interventions Offers a new, systemic-based approach to construct a hierarchical, internally coherent framework to be used in developing an effective early warning system

About the Author Monica Billio is Full Professor of Econometrics at Ca' Foscari University of Venice, Italy. She is participating in many research projects financed by the European Commission, Eurostat and the Italian Ministry of Research. She was scientific co-coordinator of the SYRTO project. Lorian Pelizzon is Full Professor of Economics at Ca' Foscari University of Venice, Italy. She is also the program director of the Systemic Risk Lab and Chair of Law and Finance at Research Centre SAFE at Goethe University in Frankfurt, Germany. Roberto Savona is Professor of Financial Markets and Institutions at the University of Brescia, Italy. He served as a Member of the Steering Committee of the Macro-prudential Research Network - ECB. He was primary and scientific coordinator of the SYRTO project.