

## Get Book

# FINANCE AND ECONOMICS DISCUSSION SERIES: SPILLOVERS ACROSS U.S. FINANCIAL MARKETS



Finance and Economics  
Discussion Series: Spillovers  
Across U.S. Financial Markets

United States Federal Reserve  
Board, Roberto Rigobon, Brian Sack

Bibliogov, United States, 2013. Paperback. Book Condition: New. 246 x 189 mm. Language: English . Brand New Book \*\*\*\*\* Print on Demand \*\*\*\*\*.Movements in the prices of different assets are likely to directly influence one another. This paper identifies the contemporaneous interactions between asset prices in U.S. financial markets by relying on the heteroskedasticity in their movements. In particular, we estimate a structural-form GARCH model that includes the short-term interest rate, the long-term interest rate, and the stock market. The...

## Download PDF Finance and Economics Discussion Series: Spillovers Across U.S. Financial Markets

- Authored by Professor Roberto Rigobon, Brian Sack
- Released at 2013



Filesize: 4.39 MB

## Reviews

*This written publication is wonderful. It really is simplified but unexpected situations inside the fifty percent in the pdf. You will not truly feel monotony at at any moment of the time (that's what catalogues are for about in the event you request me).*

-- **Dr. Jamar Willms**

*This publication will be worth purchasing. It is written in straightforward words and not hard to understand. I am just very happy to explain how here is the best ebook we have read in my own lifestyle and might be the best publication for at any time.*

-- **Devante Mante**

*This is the greatest book I have read through till now. It usually fails to charge excessive. You can expect to like how the blogger published this ebook.*

-- **Adan Dickinson**