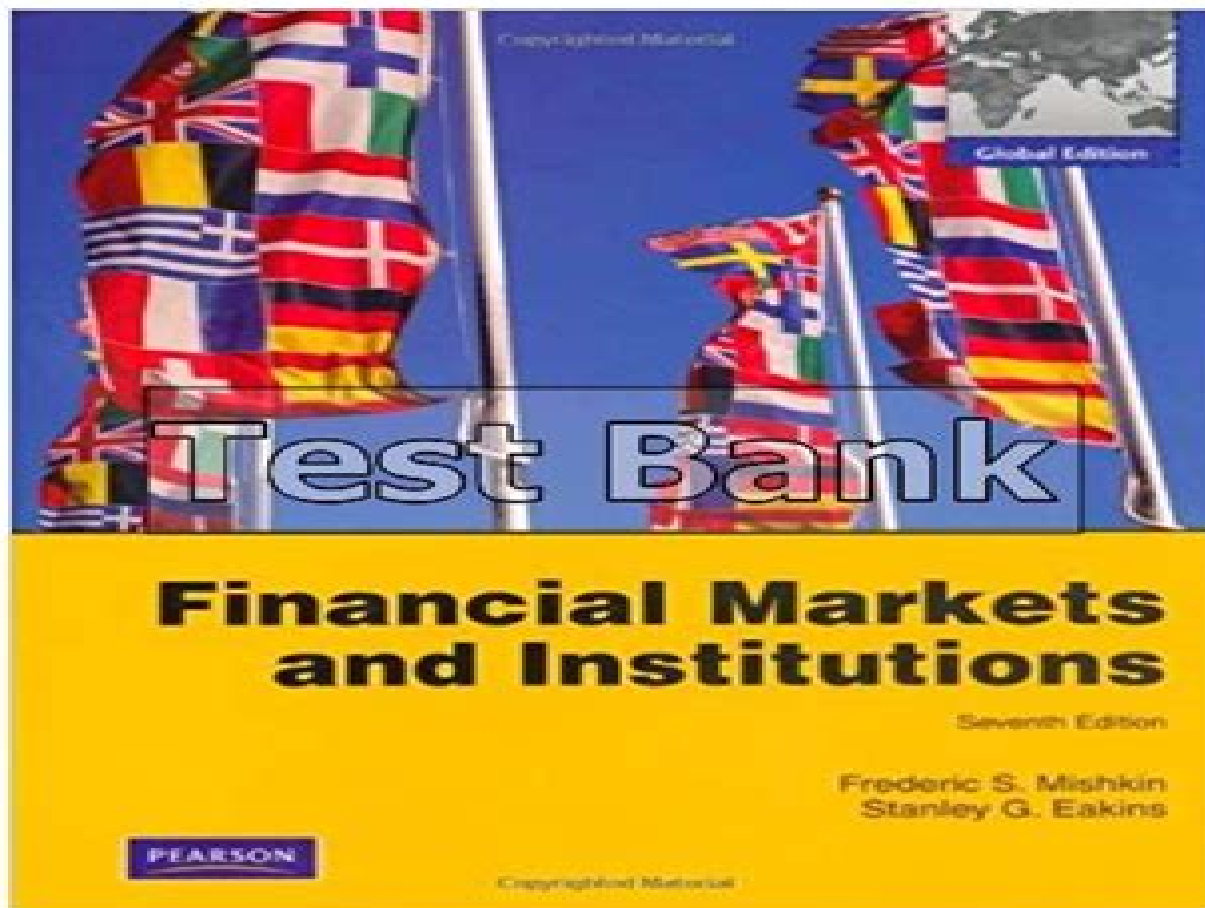


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Financial Market Bubbles and Crashes Harold L. Vogel, 2021-12-17 Economists broadly define financial asset price bubbles as episodes in which prices rise with notable rapidity and depart from historically established asset valuation multiples and relationships Financial economists have for decades attempted to study and interpret bubbles through the prisms of rational expectations efficient markets equilibrium arbitrage and capital asset pricing models but they have not made much if any progress toward a consistent and reliable theory that explains how and why bubbles and crashes evolve and are defined measured and compared This book develops a new and different approach that is based on the central notion that bubbles and crashes reflect urgent short side rationing which means that as such extreme conditions unfold considerations of quantities owned or not owned begin to displace considerations of price Bernanke's Test Johan Van Overtveldt, 2009-03-01 The consensus on Alan Greenspan's performance as Fed chair used to be extremely positive but more and more it's been called into question Now 2008 has seen Ben Bernanke in the eye of a storm that was created largely during Greenspan's tenure His management of the bubble of all bubbles will be a decisive factor in whether this crisis will be limited in its impact on the real economy or whether it directly leads to a major recession This is Bernanke's Test In examining the challenges facing Bernanke author Johan Van Overtveldt reviews Greenspan's long record as Fed chair as well as Ben Bernanke's career as an economist prior to replacing Greenspan The book offers much needed historical context by exploring the role and reach of the central banker and how former Fed chairmen Benjamin Strong William McChesney Martin Arthur Burns and especially Paul Volcker dealt with the same complex issues Bernanke faces today **Size, Risk, and Governance in European Banking** Jens Hagedorff, Kevin Keasey, Francesco Vallasca, 2013-10-03 The financial crisis that erupted in 2007 has brought the issues of the size risk and regulation of banks to the attention of a wide audience It is difficult to open a broadsheet newspaper or a business magazine without being confronted with some aspect of bank behaviour be it their risk levels bankers excessive rewards the intertwining of bank and sovereign risk or how they should be regulated to avoid problems in the future In Europe the recent and on going crisis has demonstrated that the European Union EU was institutionally ill prepared to manage a financial crisis especially one involving large cross border institutions which are systemically important to a number of countries This book aims at integrating and synthesizing the various perspectives on the size risk and governance of banking as applied to the European markets providing fresh insights and new analysis of the empirical data The book is divided into three main sections The first provides an overview of how the size of banking firms affects stability in the European banking sector reviewing the quantitative empirical literature and offering new insights as to whether bank size motivates risk taking where explicit or implicit too big to fail policies shield bank creditors from market discipline The next section discusses the debates relating to each of the different elements of risk in

European banking including new insights from a large dataset of European bank risk in different institutional contexts The third section focuses on regulation board monitoring and opacity in European banking employing a unique and hand collected dataset on the governance of European banks as well as data on U S banks as a benchmark The final chapter critically reviews the new insights gained from the chapters above while offering policy implications as regards the role of size risk and governance in European banking

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