

Accepted Manuscript

Title: A Dynamic Spillover Analysis of Crude Oil Effects on the Sovereign Credit Risk of Exporting Countries

Authors: Ivelina Pavlova, Maria E. de Boyrie, Ali M. Parhizgari



PII: S1062-9769(16)30159-4
DOI: <https://doi.org/10.1016/j.qref.2018.03.003>
Reference: QUAECO 1109

To appear in: *The Quarterly Review of Economics and Finance*

Received date: 2-12-2016
Revised date: 4-1-2018
Accepted date: 9-3-2018

Please cite this article as: Pavlova, Ivelina., de Boyrie, Maria E., & Parhizgari, Ali M., A Dynamic Spillover Analysis of Crude Oil Effects on the Sovereign Credit Risk of Exporting Countries. *Quarterly Review of Economics and Finance* <https://doi.org/10.1016/j.qref.2018.03.003>

This is a PDF file of an unedited manuscript that has been accepted for publication. As a service to our customers we are providing this early version of the manuscript. The manuscript will undergo copyediting, typesetting, and review of the resulting proof before it is published in its final form. Please note that during the production process errors may be discovered which could affect the content, and all legal disclaimers that apply to the journal pertain.

A Dynamic Spillover Analysis of Crude Oil Effects on the Sovereign Credit Risk of Exporting Countries

Ivelina Pavlova*

Associate Professor of Finance

College of Business

2700 Bay Area Blvd., Box 70

University of Houston – Clear Lake, Houston, TX, 77058

Tel: (281) 283-3208

E-mail: pavlova@uhcl.edu

Maria E. de Boyrie

Professor of Finance

Department of Finance, MSC 3FIN

College of Business, P.O. BOX 30001

New Mexico State University, Las Cruces, NM 88003

Tel: (575) 646-3201; Fax: (575) 646-2180

E-mail: deboyrie@nmsu.edu

Ali M. Parhizgari

Professor of Finance

Finance Department

Florida International University

Modesto A. Maidique Campus, RB 208B

Miami, FL 33199

Tel: (305) 348-3326

E-mail: deboyrie@nmsu.edu

*Corresponding author

Highlights

- This study contributes to the literature on sovereign credit risk and oil price uncertainty.
- The highest measures of spillovers from crude oil prices to sovereign CDS spreads belong to the emerging markets, e.g., Venezuela, Colombia, Russia, and Mexico, while the lowest values are found for the developed markets, e.g., Norway.

متن کامل مقاله

دریافت فوری ←

ISIArticles

مرجع مقالات تخصصی ایران

- ✓ امکان دانلود نسخه تمام متن مقالات انگلیسی
- ✓ امکان دانلود نسخه ترجمه شده مقالات
- ✓ پذیرش سفارش ترجمه تخصصی
- ✓ امکان جستجو در آرشیو جامعی از صدها موضوع و هزاران مقاله
- ✓ امکان دانلود رایگان ۲ صفحه اول هر مقاله
- ✓ امکان پرداخت اینترنتی با کلیه کارت های عضو شتاب
- ✓ دانلود فوری مقاله پس از پرداخت آنلاین
- ✓ پشتیبانی کامل خرید با بهره مندی از سیستم هوشمند رهگیری سفارشات