Universität Basel

Research Project

Corporate credit risk: Risk-return spanning tests

Project funded by own resources

Project title Corporate credit risk: Risk-return spanning tests
Principal Investigator(s) Zimmermann, Heinz ;
Co-Investigator(s) Mangold, Philippe ;
Organisation / Research unit
Departement Wirtschaftswissenschaften / Finanzmarkttheorie (Zimmermann)
Project start 01.09.2011
Probable end 01.09.2012
Status Completed
We perform spanning tests for corporate credit risks denominated in USD and EUR.

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Add publication

Add documents

Document
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