

**EC 613:****Dynamic Aspects of Turkish and International Financial Markets**

Spring 2014

**Term Projects:****Network techniques in analyzing financial networks**

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2. DasGupta, B., Kaligounder, L., 2013.  
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4. Markose, S.A., Giansante, S., Shaghaghi, A.R., 2012.  
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Markose, S., Giansante, S., Shaghaghi, A.R., 2012. "Too interconnected to fail" financial network of US CDS market: Topological fragility and systemic risk. *Journal of Economic Behavior & Organization* 83, 627–646.
5. Bech, M.L., Chapman, J.T.E., Garratt, R.J., 2010.  
Which bank is the "central" bank? *Journal of Monetary Economics* 57, 352–363.  
Cetorelli, N., Peristiani, S., 2013.  
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Dungey, M., Luciani, M., Veredas, D., 2012.  
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6. Joseph, A.C., Joseph, S.E., Chen, G., 2014.  
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7. Further papers:
  - Allen, F., Babus, A., 2009.  
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- Alter, A., Beyer, A., 2014.  
The dynamics of spillover effects during the European sovereign debt turmoil. *Journal of Banking & Finance* 42, 134–153.
- Diebold, F.X., Yilmaz, K., 2014.  
On The Network Topology of Variance Decompositions: Measuring The Connectedness of Financial Firms. *Journal of Econometrics*, forthcoming.
- Lee, D., 2013.  
Network Entropy of Global Financial Networks. Working Paper, online.
- Nacaskul, P., 2010.  
Systemic Import Analysis (SIA) Application of Entropic Eigenvector Centrality (EEC) Criterion for A Priori Ranking of Financial Institutions in terms of Regulatory-Supervisory Concern, with Demonstrations on Stylised Small Network Topologies and Connectivity Weights. Working Paper, Quantitative Models & Financial Engineering Team, Financial Institutions Strategy Department, Bank of Thailand.