



Seminário

Grupo de Probabilidades e Estatística

19 de outubro de 2022

14:30

DMat – Sala a anunciar

A simulation-based model to assess the financial risk of a NCB in the Eurosystem

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Abstract

Central banks in developed countries increased significantly their balance sheets during the last decade. This increase brought unprecedented levels of interest rate and credit risk. In this work we propose a simulation-based model to assess financial risks in the case of a euro area national central bank. These simulations can also be used to inform the decision on the adequate level of general risk provisions.

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