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Finance and Economics Discussion
Series: Insolvency or Liquidity Squeeze?
Explaining Very Short-Term Corporate
Yield Spreads

United States Federal Reserve
Board, Dan Covitz, Chris Downing

Bibliogov, United States, 2013. Paperback. Book Condition: New. 246 x 189 mm. Language: English . Brand New Book ***** Print on Demand *****.In this paper, we first document some stylized facts about very short-term and long-term corporate yield spreads. We find that short-term spreads are sizable, and the correlations between many firms short-term and long-term yield spreads are at times negative. We then develop a structural model that generates levels and correlations of short-term and long-term spreads that are more...

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- Authored by Dan Covitz, Chris Downing
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