



Treasury Securities and the U.S. Sovereign Credit Default Swap Market

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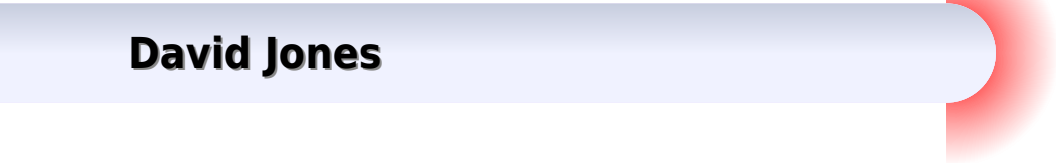
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Treasury Securities And The Us Sovereign Credit Default Swap Market

David Jones



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Optimal Fiscal and Monetary Policy, Debt Crisis and Management Mr. Cristiano Cantore, Mr. Paul L Levine, Mr. Giovanni Melina, Joseph G Pearlman, 2017-03-30 The initial government debt to GDP ratio and the government's commitment play a pivotal role in determining the welfare optimal speed of fiscal consolidation in the management of a debt crisis Under commitment for low or moderate initial government debt to GDP ratios the optimal consolidation is very slow A faster pace is optimal when the economy starts from a high level of public debt implying high sovereign risk premia unless these are suppressed via a bailout by official creditors Under discretion the cost of not being able to commit is reflected into a quick consolidation of government debt Simple monetary fiscal rules with passive fiscal policy designed for an environment with normal shocks perform reasonably well in mimicking the Ramsey optimal response to one off government debt shocks When the government can issue also long term bonds under commitment the optimal debt consolidation pace is slower than in the case of short term bonds only and entails an increase in the ratio between long and short term bonds

The Economic Costs of Debt-ceiling Brinkmanship United States. Congress. Joint Economic Committee, 2013 *US Hedge Investment Funds Handbook Volume 1 Strategic Information and Regulations* IBP USA, 2013-08 2011 Updated Reprint Updated Annually Hedge Investment Funds Handbook

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Fiscal Buffers, Private Debt, and Stagnation Nicoletta Batini, Mr. Giovanni Melina, Stefania Villa, 2016-08-16 We revisit

the empirical relationship between private public debt and output and build a model that reproduces it In the model the government provides financial assistance to credit constrained agents to mitigate deleveraging As we observe in the data surges in private debt are potentially more damaging for the economy than surges in public debt The model suggests two policy implications First capping leverage leads to milder recessions but also implies more muted expansions Second with fiscal buffers financial assistance to credit constrained agents helps avoid stagnation The growth returns from intervention decline as the government approaches the fiscal limit **International Corporate Finance** Laurent L. Jacque,2014-03-07

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