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CHAPTER 25 Factor Model for Stress Testing with a Contingent Claims Model of the Chilean Banking System DALE F. GRAY JAMES P. WALSH T his chapter derives risk indicators for the major Chilean banks based on contingent claims analysis, an extension of Black-Scholes-Merton

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Gray and Walsh (2008) stress-tested major Chilean banks with a contingent claims model. Blavy and Souto (2009) used the CCA to estimate default probabilities and macro-financial linkages in the

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This paper derives risk indicators for the major Chilean banks based on contingent claims analysis, an extension of Black-Scholes-Merton option-pricing theory. These risk indicators are clearly tied to macroeconomic and financial developments in Chile and outside, but bank responses are highly heter

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