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Under ALTER3, there exists no  
Granger causality in mean nor in

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variance, but there exists Granger causality in risk, due to the causality in skewness and in kurtosis from  $Y_{2t}$  to  $Y_{1t}$  with respect to  $I_{t-1}$ . To our knowledge, the financial econometric literature has been focusing on spillover in mean and in variance; no study on spillover in skewness and

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kurtosis was not previously available in  
the literature.

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of extreme risk ...

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3. Granger causality in risk in large-scale banks. We can test if the conditional  $\alpha$ -quantile of the returns of the  $i$ -th bank,  $r_i$ , Granger-causes in risk the respective  $\alpha$ -quantile of the global system,  $r_S$ ,  $t$ . If so, we can

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write it  $\sigma^2$  for  $S$  it and conclude that the individual bank contributes to the total risk of the system.

Granger causality and systemic risk -  
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In a seminal paper, Hong et al. (2009) introduce the concept of Granger

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causality in risk and propose a class of kernel-based tests to examine extreme downside risk spillover between financial...

Granger causality in risk and detection of extreme risk ...

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extreme downside market risk are important for financial risk management and portfolio/investment diversification. In this paper, we introduce a new concept of Granger causality in risk and propose a class of kernel-based tests to detect extreme downside risk spillover between



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financial markets, where risk is measured by the left tail of the distribution or equivalently by the Value at Risk (VaR).

Granger causality in risk and detection of extreme risk ...

The  $\sum_{j=1}^q \alpha_j$  and  $\sum_{j=1}^q \beta_j$

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Verifies the Granger causality for conventional banks, the  $\alpha_j = 1 - \rho_j$  and  $\beta_j = 1 - \rho_j$  capture the sensitivity difference produced by Islamic banks, hence  $\alpha_j = 1 - \rho_j - \beta_j$  and  $\beta_j = 1 - \rho_j - \alpha_j$  measure the Granger causality for Islamic banks. We again run all the bank-fixed

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effects regressions with and without  
other bank characteristics.

Small business lending and credit risk:  
Granger causality ...

Our first paper, by Marcin Fałdzinski  
and Magdalena Osinska, is "The use  
of range-based volatility estimators in

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testing for Granger causality in risk on international capital markets. Here, the authors employ extreme value theory ( EVT ) to compare the performance of a wide variety of range-based volatility estimators in the analysis of causality in risk between emerging and developed markets.

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Journal of Risk Model Validation  
Volume 14, Issue ...

Granger's causality Tests the null hypothesis that the coefficients of past values in the regression equation is zero. In simpler terms, the past values of time series (x) do not cause the

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other series ( $y$ ). So, if the p-value obtained from the test is lesser than the significance level of 0.05, then, you can safely reject the null hypothesis.

Time Series Forecasting using  
Granger's Causality and ...

We define a bank-bond Granger-

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causality tail risk network as a bipartite network where banks and bonds form the two sets of nodes, and the existence of a bank-bond edge is established with the test of Granger-causality in tail of Hong et al. (2009). Rejection of the null hypothesis of the test provides statistical support for a

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causal relationship in the tail between  
a bank and a bond, and an edge is  
created.

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In the Machine Learning criteria I  
should keep the variable, because a



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few moments after the rooster crows the sun rises. When we have a variable increasing predictive power and it comes \*before\* the target, we call it Granger Causality (the granger-cause variable). Do not confuse with actual Causality.

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The 10 Bias and Causality Techniques  
of that Everyone ...

Granger causality is a simple  
formulation to test if preceding values  
of a variable X help explain some of  
the variance observed in variable Y.

To test for this we first need to regress  
Y on past value of itself to capture any

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Detection Of Risk. Typical set up  
of the test sets up below equation:

## Granger Causality in Excel

As a multivariate extension of the  
Granger causality in risk (Hong, Liu, &  
Wang, 2009), which is commonly  
utilized to estimate extreme risk

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spillover (see e.g. Li, Yao, Li, & Zhu, 2019; Wang, Xie, He, & Stanley, 2017), the Granger causality across quantiles can identify the Granger causality in the entire distribution between two series. According to this method, the value at risk (VaR) for each institution should be estimated

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Risk spillovers between FinTech and traditional financial ...

Regulator and firm loss functions are used to select the best volatility model.

Two tests of causality in risk are used in our empirical study. The AR-

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**GARCH** model with **EVT** outperforms the other approaches in the case of huge risk. Among the most likely risk-taking markets are Standard & Poor's 500, CAC 40, Nikkei 225, Nasdaq and FTSE 100.

The use of range-based volatility

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In this paper, we introduce a new concept of Granger causality in risk and propose a class of kernel-based tests to detect extreme downside risk spillover between financial markets, where risk is measured by the left tail of the distribution or equivalently by

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EconPapers: Granger causality in risk  
and detection of ...

Hong, Liu, and Wang (2008) consider  
"non-causality in risk," a special case  
of (1) in which  $\beta$  is the negative of a  
VaR (Value at Risk). Note that these



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notions of non-causality are necessary for, but not equivalent to, Granger non-causality in distribution. The hypothesis (2) is usually tested by evaluating a linear model of  $IE[y$

Causality in Quantiles and Dynamic  
Stock Return-Volume ...

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Granger causality is a fundamental technique for causal inference in time series data, commonly used in the social and biological sciences. Typical operationalizations of Granger causality make a strong assumption that every time point of the effect time series is influenced by a combination

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Variable-lag Granger Causality and  
Transfer Entropy for ...

We can find Granger causality among  
price changes of financial assets in the  
presence of value-at-risk constraints or  
other market frictions such as

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transaction costs, borrowing  
constraints, costs of gathering and  
processing information, and  
institutional restrictions on short sales.

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From the aspect of causality, the

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nonlinear Granger causality test was applied to the entire time period and the phased time periods involving specific events like the subprime mortgage crisis and...

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By using VAR (Vector Autoregressive Model)-SVAR (Structural Vector Autoregressive Model) Granger causality and Student's-t Copulas, we find that Ethereum is likely to be the independent coin in this market, while Bitcoin tends to be the spillover effect recipient.

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