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Macroeconomic uncertainty and credit default swap spreads

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Abstract

This article empirically investigates the impact of macroeconomic uncertainty on the spreads of individual firms' Credit Default Swaps (CDSs). While the existing literature
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Notes

[1] Tang a ... nong other
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fixed level of volatility, while we focus upon the variations in macroeconomic volatility as a factor influencing CDS spreads.

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