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FINANCE AND ECONOMICS DISCUSSION SERIES: THE JUMBO-CONFORMING SPREAD: A SEMIPARAMETRIC APPROACH



Finance and Economics Discussion Series: The Jumbo-Conforming Spread: A Semiparametric Approach

United States Federal Reserve Board, Shane M. Sherlund

Bibliogov, United States, 2013. Paperback. Book Condition: New. 246 x 189 mm. Language: English . Brand New Book ***** Print on Demand *****.This paper estimates the jumbo-conforming spread using data from the Federal Housing Finance Board s Monthly Interest Rate Survey from January 1993 to June 2007. Importantly, this paper augments the typical parametric approach by adding state-level foreclosure laws and ZIP-level demographic variables to the model, estimating the effects of loan size and loan-to-value ratio on mortgage rates nonparametrically,...

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- Authored by Shane M Sherlund
- Released at 2013



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