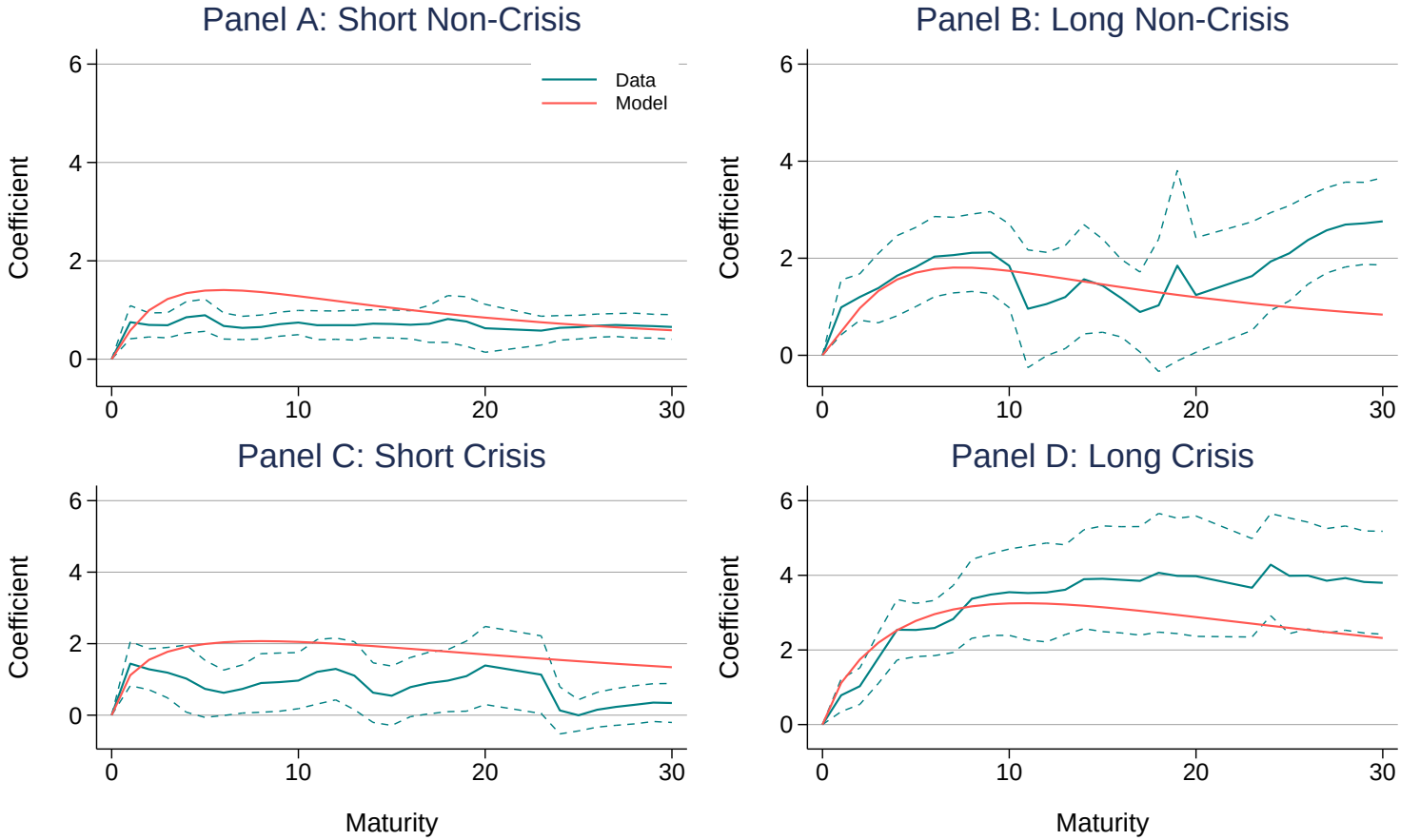
Panel A: Short Non-Crisis
Panel B: Long Non-Crisis
Panel C: Short Crisis
Panel D: Long Crisis
Data
Model
Coefficient
Maturity
0
2
4
6
0
10
20
30