Credit funding and banking fragility : an empirical analysis for emerging economies

Borradores de Economia
Número:
931
Publicado:
Martes, 1 Marzo 2016
Clasificación JEL:
C11, C52, C53, G01, G21
Palabras clave:
Credit cycle, Financial stability, Wholesale funds, Balance sheet
Descargar documento

Lo más reciente

Settlement liquidity in the Colombian large-value payment system: the role of reserve requirements
Fredy Gamboa-Estrada, Freddy Cepeda-López, Javier Iván Miguélez-Márquez
Assessing the effects of recent provisioning rules on consumer credit allocation in Colombia
Fredy Gamboa-Estrada, Diego Cuesta, Camilo Sanchez-Quinto
Geopolitical risk and emerging market sovereign risk premia
Fredy Gamboa-Estrada, José Vicente Romero
Otras Publicaciones

This paper proposes an empirical model to identify and forecast banking fragility episodes using information on the credit funding sources. We predict the probability of occurrence of such episodes 0, 3 and 6 months ahead employing a Bayesian Model Averag