

1. Record Nr.	UNINA990002580140403321
Autore	COMPUTING EQUILIBRIA
Titolo	Computing Equilibria : how and why. Proceedings of the International Conference organized by the Computing Centre of the Polish Academy of Science held in Torun, Poland 8-13 July, 1974 / Edited by Jerzy Los , Maria W.Los.
Pubbl/distr/stampa	Amsterdam : North Holland, 1976
ISBN	0720428378
Descrizione fisica	xv, 332 p. ; 24 cm
Disciplina	519
Locazione	MAS
Collocazione	MXXIX-A-389
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia

2. Record Nr.	UNINA9910788239303321
Autore	Duttagupta Rupa
Titolo	The Anatomy of Banking Crises / / Rupa Duttagupta, Paul Cashin
Pubbl/distr/stampa	Washington, D.C. : , : International Monetary Fund, , 2008
ISBN	1-4623-1342-6 1-4527-2789-9 9786612840487 1-4518-6954-1 1-282-84048-7
Descrizione fisica	1 online resource (39 p.)
Collana	IMF Working Papers IMF working paper ; ; WP/08/93
Altri autori (Persone)	CashinPaul
Disciplina	332.1
Soggetti	Banks and banking Financial crises Bank management Foreign exchange Dollar, American Banks and Banking Financial Risk Management Foreign Exchange Investments: General Financial Crises Investment Capital Intangible Capital Capacity Banks Depository Institutions Micro Finance Institutions Mortgages Economic & financial crises & disasters Currency Macroeconomics Banking Banking crises Depreciation Commercial banks Saving and investment

Argentina

Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references.
Nota di contenuto	Contents; I. Introduction; II. Literature Survey; III. Binary Classification Tree Methodology; IV. Empirical Analysis; A. Stylized Facts; B. BCT Results; V. Robustness Checks; A. Alternative Indicators; B. Out of Sample Prediction Performance; C. Consistency of BCT Results with Traditional Logit Analysis; VI. Conclusion; References; Appendix I. Data Sources; Figures; 1. Banking Crises by Year, 1990-2005; 2. Binary Classification Tree, Baseline Model, 1990-2005; 3. Binary Classification Tree, Alternative Model, 1990-2005 4. Binary Classification Tree Model on 1990-2000, and Out of Sample Prediction for 20015. Binary Classification Tree Model on 1990-2001, and Out of Sample Prediction for 2002; 6. Binary Classification Tree Model on 1990-2002, and Out of Sample Prediction for 2003; 7. Out of Sample Prediction for the Caribbean Countries, 1990-2005; Tables; 1. Banking Crisis Episodes During 1990-2005; 2. Average of Variables Used in the Empirical Analysis, 1990-2005; 3. Variable Importance Under the BCT Baseline and "Severe Crises" Specifications; 4. Median Values of Key Indicators at Terminal Notes 5. Logit Analysis of Determinants of Banking Crisis, 1990-2005
Sommario/riassunto	This paper uses a Binary Classification Tree (BCT) model to analyze banking crises in 50 emerging market and developing countries during 1990-2005. The BCT identifies key indicators and their threshold values at which vulnerability to banking crisis increases. The three conditions identified as crisis-prone-(i) very high inflation, (ii) highly dollarized bank deposits combined with nominal depreciation or low liquidity, and (iii) low bank profitability-highlight that foreign currency risk, poor financial soundness, and macroeconomic instability are key vulnerabilities triggering banking crises. The main results survive under alternative robustness checks, confirming the importance of the BCT approach for monitoring banking system vulnerabilities.