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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.