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	Autore	Lund-Jensen Kasper
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		4. Monitoring Systemic Risk, 1970-2010C. Risk Factor Thresholds; 6. Systemic Risk Estimates and Crisis Signals; 7. Credit-to-GDP Growth Threshold; D. Out-of-Sample Analysis; 5. Monitoring Systemic Risk - Out-of-Sample Analysis: 2001-2010; VI. Concluding Remarks; 8. Systemic Risk Estimates for the United States; Appendices; I. Data Sources and Description; 6. Systemic Risk Factors (1/2), 1970-2010; II. Binary Response Model Estimation Results; 7. Systemic Risk Factors (2/2), 1970-2010; 8. Systemic Risk Factors based on Dynamic Logit Model (Credit-to-GDP Growth), 1970-2010
		9. Systemic Banking Crises DatesIII. Systemic Banking Crises Dates; References

Sommario/riassunto	Successful implementation of macroprudential policy is contingent on the ability to identify and estimate systemic risk in real time. In this paper, systemic risk is defined as the conditional probability of a systemic banking crisis and this conditional probability is modeled in a fixed effect binary response model framework. The model structure is dynamic and is designed for monitoring as the systemic risk forecasts only depend on data that are available in real time. Several risk factors are identified and it is hereby shown that the level of systemic risk contains a predictable component w

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