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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 Nodes
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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
