Department of
Economics and Finance

EU Cross-Border Banking and Financial Crises: Empirical Evidence using the Gravity Model

Abstract

Keywords: Cross-border Banking, Exchange Rate Volatility, Gravity Model, Panel

2. Cross-Border Banking

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Insert Table (1) here

4. Econometric methodology

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6.2 Financial Centre effects

Bibliography

Appendix A Countries in the sample

Lender Countries (19)	European Borrower Country	Systemic Banking Crisis Year-Quarter

Appendix B Measure of Bilateral Exchange rate volatility

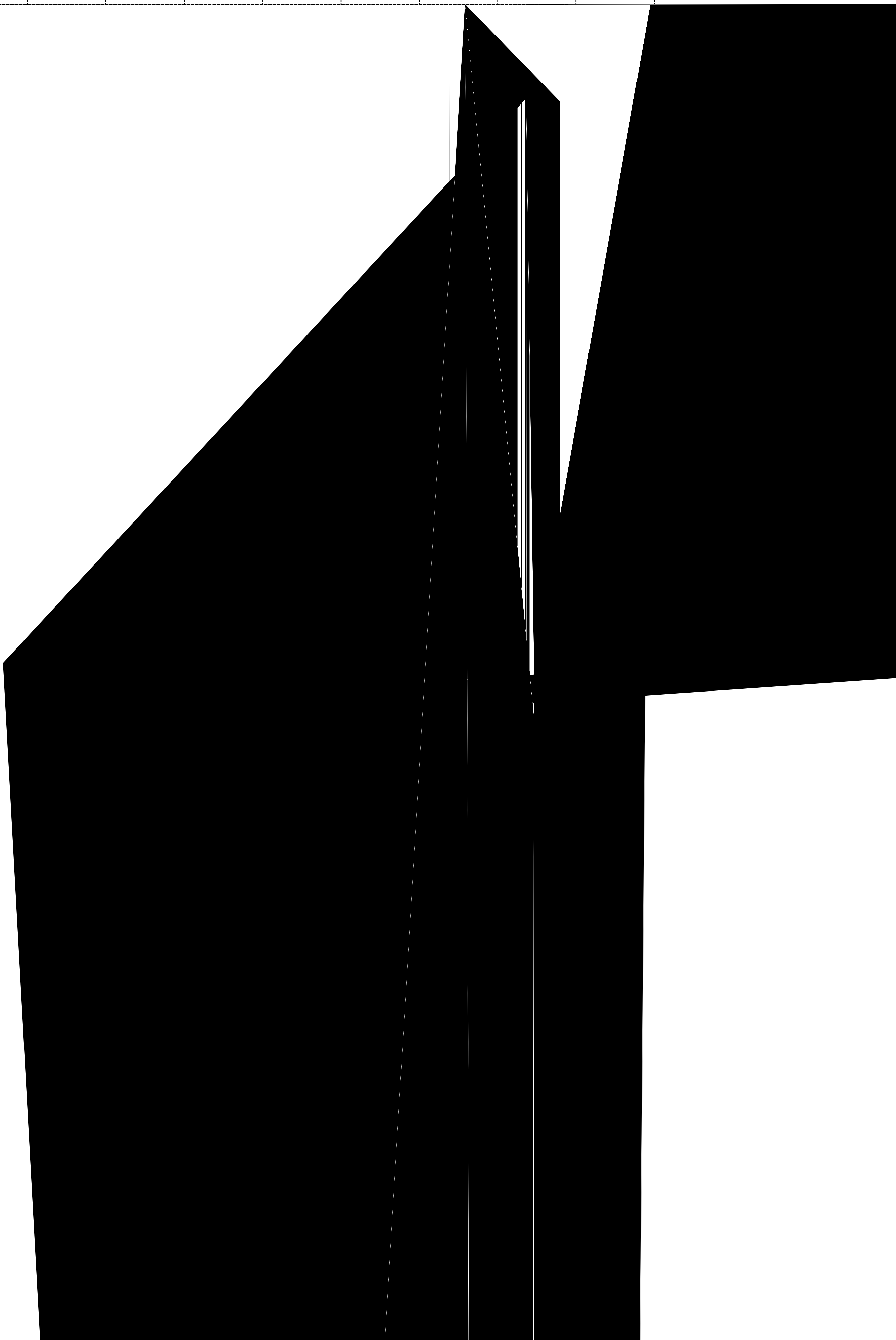

Table (1)

The variables and their sources are summarized as following

Variable	Variable description	Data sources

Table 3 Temporary and Permanent Crisis Effects on cross border lending

Variables	Column (1)	Column (2)	Column (3)	Column (4)	Column (5)	Column (6)	Column (7)

Table 4 Determinants of cross border lending stocks with exchange rate volatility and Euro dummy

Variables	Column (1)	Column (2)	Column (3)	Column (4)	Column (5)	Column (6)

Table 5. Determinants of cross border lending stocks from advanced to EU