

Credit-to-GDP Trends and Gaps by Lender-and Credit-type

[Author & abstract](#)
[Download](#)
[7 Citations](#)
[Related works & more](#)
[Corrections](#)

Author

Listed:

- [William F. Bassett](#)
- Ainsley Daigle
- [Rochelle M. Edge](#)
- [Gazi I. Kara](#)


Registered:

- [Rochelle Edge](#)
- [Gazi Ishak Kara](#)

Abstract

The one-sided credit-to-GDP gap -- measured as the difference between the level of private nonfinancial sector credit-to-GDP and its one-sided Hodrick-Prescott (HP) filtered trend (with $\lambda=400,000$) -- is a prominent variable in the decision-making framework proposed by the BCBS for the Basel III countercyclical capital buffer (CCyB).

Suggested Citation

 William F. Bassett & Ainsley Daigle & Rochelle M. Edge & Gazi I. Kara, 2015. "[Credit-to-GDP Trends and Gaps by Lender-and Credit-type](#)." [FEDS Notes](#) 2015-12-03, Board of Governors of the Federal Reserve System (U.S.).

Handle: *RePEc:fip:fedgfn:2015-12-03*

DOI: 10.17016/2380-7172.1653

Export reference  as

IDEAS is a [RePEc](#) service. RePEc uses bibliographic data supplied by the respective publishers.