

486 5 0
Views CrossRef citations to date Altmetric

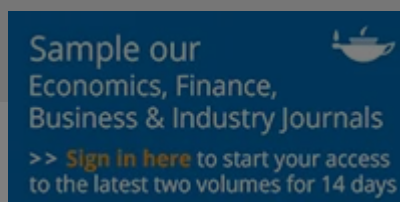
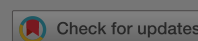
Original Articles

Countercyclical capital buffers: credit-to-GDP ratio versus credit growth

Francisco J. Ibáñez-Hernández , Miguel Á. Peña-Cerezo & Andrés Araujo

Pages 385-390 | Published online: 06 Oct 2014


 Cite this article  <https://doi.org/10.1080/13504851.2014.946174>



 Full Article  Figures & data  References  Citations  Metrics

 Reprints & Permissions

Read this article

 Share

We Care About Your Privacy

We and our 887 partners store and access personal data, like browsing data or unique identifiers, on your device. Selecting I Accept enables tracking technologies to support the purposes shown under we and our partners process data to provide. Selecting Reject All or withdrawing your consent will disable them. If trackers are disabled, some content and ads you see may not be as relevant to you. You can resurface this menu to change your choices or withdraw consent at any time by clicking the Show Purposes link on the bottom of the webpage .Your choices will have effect within our Website. For more details, refer to our Privacy Policy. [Here](#)

We and our partners process data to provide:

Use precise geolocation data. Actively scan device

Use precise geolocation data. Actively scan device

 I Accept

Reject All

Show Purpose



Acknowledgements

The authors thank Jesús Saurina, Agustín Maravall and Iñaki Caminos for useful comments and discussions. All remaining errors are the responsibility of the authors.

Notes

¹ Drehmann and Gambacorta ([2012](#)) simulate the effects of this countercyclical capital buffer in the bank credit supply.

² This article sets out the results for α , typical value used for annual data. On the other hand, we have tested the resilience of the results for alternative values of taking into consideration the research of Drehmann et al. ([2010](#)), Borio and Drehmann ([2009](#)), Maravall and Del Río ([2007](#)), Ravn and Uhlig ([2002](#)) and Gourinchas et al. ([2001](#)). Thus, for all the verified values (α), results obtained are consistent with those presented.



Related



Information for

- Authors
- R&D professionals
- Editors
- Librarians
- Societies

Opportunities

- Reprints and e-prints
- Advertising solutions
- Accelerated publication
- Corporate access solutions

Open access

- Overview
- Open journals
- Open Select
- Dove Medical Press
- F1000Research

Help and information

- Help and contact
- Newsroom
- All journals
- Books

Keep up to date

Register to receive personalised research and resources by email

 Sign me up



Copyright

Accessib

Registered
5 Howick Pl

or & Francis Group
orma business

