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

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This article provides a comparative analysis of the performance of the credit growth variable

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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 β , 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 β values, results obtained are consistent with those presented.

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