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A macroprudential approach to address liquidity risk with the loan-to-deposit ratio

Jan Willem Van den End Pages 237-253 | Received 12 Mar 2013, Accepted 29 Oct 2014, Published online: 03 Dec 2014

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Disclosure statement

No potential conflict of interest was reported by the author(s).

Notes

1. This outcome is based on F-tests for seasonality (X-12 seasonality adjustment method) and simple regression analysis with end-year dummies





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