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# Loan loss provisions during the financial crisis in Ukraine

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## Abstract

This article investigates the determinants of impaired loans in the Ukrainian banking sector using a dynamic panel regression model. The study uses data from 2000 to 2010 from the BankScope database. The results show that the global financial crisis had a significant impact on loan loss provisions. The variables affected by the crisis are dynamic panel regression from 2000 BankScore

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# Notes

1. This means that their principal or interest was unpaid for 90 days or longer (IMF [2006](#)).
2. Grigorian and Manole ([2006](#)) and Fries and Taci ([2005](#)).
3. Loss given default (LGD) is a common parameter in risk models and also a parameter used in the calculation of economic capital, expected loss or regulatory capital under Basel II.
4. This is similar to Jimenez and Saurina ([2006](#)) and Louzis et al. ([2012](#)).

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