Post-Communist Economies >
Volume 27, 2015 - Issue 4



Articles

# Loan loss provisions during the financial crisis in Ukraine

Łukasz Goczek & Natasha Malyarenko

Pages 472-496 | Received 20 Jan 2015, Accepted 02 Jul 2015, Published online: 23 Nov 2015

Cite this article https://doi.org/10.1080/14631377.2015.1084717



## Abstract

This article investigates the determinants of impaired loans in the Ukrainian banking
sector u... e is
exceptio... e global
financial... n loss
provisio... variables
have an... d by the
crisis... ffected with
dete... namic panel
regressi... frequency
from 20... ne
BankSc...

# 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).