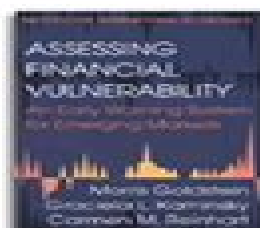


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Assessing Financial Vulnerability: An Early Warning System for Emerging Markets

by Morris Goldstein,
Graciela Kaminsky and
Carmen Reinhart

June 2000 • 150 pp. ISBN paper 0-88132-237-7 • \$10.00

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Not only are the authors able to draw conclusions about which specific indicators have sent the most reliable early warning signals of currency and banking crises in emerging economies, they also test the out-of-sample performance of the model during the Asian crisis and find that it does a good job of identifying the most vulnerable economies. In addition, they show how the early warning system can be used to construct a "composite" crisis indicator to weigh the importance of alternative channels of cross-country "contagion" of crises, and to generate information about the recovery path from crises.

This timely study comes on the eve of impending changes at the International Monetary Fund as that institution reexamines how it reacts to financial crises. Moreover, the study provides "... a wealth of valuable elements for anyone investigating and forecasting adverse developments in emerging markets as well as industrial countries," according to Ewoud Schultemakers, vice president of the economics department at ABN AMRO Bank.

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