

Publication

Bank Leverage, Credit and GDP in Switzerland: A VAR Analysis 1987-2015

Discussion paper / Internet publication

ID 4266058

Author(s) Kugler, Peter; Junge, Georg **Author(s)** at **UniBasel** Kugler, Peter ;

Year 2017

Month and day 06-01

Title Bank Leverage, Credit and GDP in Switzerland: A VAR Analysis 1987-2015

Series title WWZ Working Papers

Volume 2017

Number 10

Pages 12

Publisher / Institution WWZ, University of Basel

Keywords GDP, credit, leverage interest spread, long and short run impact VAR

A VAR analysis of Swiss data from 1987 to 2015 provides no evidence for significant long and short run influence of leverage on GDP, credit and the interest rate spread. Increasing capital requirements for banks should therefore have no strong negative macroeconomic effects.

edoc-URL https://edoc.unibas.ch/61307/

Full Text on edoc Available;