

Abstract

This thesis analyzes spillover effects of prudential policies on cross-border capital flows in the period from 2000 until 2014 for 64 countries. It estimates the size of the effect, which 9 most common prudential policy tools had on capital flows based on BIS LBS. The findings show spillover effect of general capital requirements and consumer credit capital requirements on the cross-border capital flows. This work provides analysis of spillover effects in several groups of countries with special accent on CEE countries.

JEL Classification

[F32](#), [F34](#), [G21](#)

Keywords

Macroprudential policies; Prudential and supervisory measures; Cross-border banking flows; Leakages; Regulatory arbitrage; CEE

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