

Abstract

The diploma thesis is devoted to the banking crises: their identification and dating. Theoretical part of the thesis contains two classifications of identification of banking crises. The first is the classification that distinguishes between event-method and index method, the second classifies the indexes in to the a) bottom-up approach, b) aggregate approach, and c) macroeconomic approach. The practical part of the thesis is, in its turn, divided into the parts dedicated to event-method, index-method, and results. Within “event-method” part there is presented compilation of banking crises periods for 11 selected countries, as found in the 4 four main databases. In the “index-method” I constructed two indexes for identification of banking sector crises, namely Banking Sector Fragility Index and Index of Money Pressure, for the same 11 countries. The thesis is concluded by the comparisons and discussion of the results, with the more attention paid to the case of Czech Republic. All indexes and tables with identified crises are presented in the appendix at the end of the thesis.