

Literatura

- Abiad A.: (2003) Early warning systems, A Survey and a Regime-Switching Approach, IMF Working Paper, WP/03/32, February.
- Abiad A.: (2003) Early warning systems, IMF Research Bulletin, vol. 4, No. 2, June.
- Alesina, A. – Tabellini, G. (1989): External Debt, Capital Flight and Political Risk. *Journal of International Economics* 27, pp. 199–220.
- Aghion, P. – Bolton, P. – Fries, S. (1999): Optimal Design of Bank Bailouts: The Case of Transition Economies, *Journal of Institutional and Theoretical Economics*.
- Aghion, P. – Bolton, P. – Dewatripont, M. (2000): Contagious Bank Failures in a Free Banking System. *European Economic Review*, 44 (4–6): 713–718.
- Aghion, P. – Bacchetta, P. – Banerjee, A (1999b): Capital Markets and the Instability of Open Economies, CEPR Discussion Paper No. 2083.
- Aghion, P. – Bacchetta, P. – Banerjee, A (2000): A Simple Model of Monetary Policy and Currency Crises, *European Economic Review* 44, 728–738.
- Aghion, P. – Bacchetta, P. – Banerjee, A (2001): Currency Crises and Monetary Policy in an Economy with Credit Constraints. *European Economic Review* 45, 1121–1150.
- Allen, F. – Gale, D. (2001): Comparative financial systems: A survey. CFI Working paper 01–15, Wharton School Center for Financial Institutions, University of Pennsylvania.
- Allen, F. – Gale, D. (2000): *Comparing Financial Systems* (Cambridge, Massachusetts: MIT Press).
- Allen, R.A. (1999): *Financial crises and recession in the global economy*. Edward Elgar, Cheltenham U.K, second edition.
- Allen, F. – Gale, D (1998): Financial Contagion, New York University, C.V. Starr Center for Applied Economics, Economic Research Reports No. 98–33.
- Andersen, T. (1994): Shocks and the Viability of a Fixed Exchange Rate Commitment. CEPR Discussion Paper No. 969.
- Aziz, J. – Caramazza, F. – Salgado R. (2000): Currency crashes: In search of common elements. IMF working paper, WP/00/67, March.
- Bacchetta, P. (2000), Monetary Policy with Foreign Currency Debt, Study Center Gerzensee Working Paper No. 00.03.
- Bank for International Settlements (1998). Report of the Working Group on International Financial Crises, Basle.
- Barton, D. – Newell, R. – Wilson G.: An early warning system for financial crises, in. *Managing in Financial crises*, New York, John Wiley and Sons, 2003.
- Barro, R (1974): Are government bonds net wealth? *Journal of political economy*, 12, p. 1095–1117.
- Beckmann D. – Menkhoff, L.: Early warning systems: Lessons from new approaches, Department of economics, University of Hannover, 2003.
- Berg, A. – Pattillo, C. (1999): Are currency crises predictable? A test. IMF staff papers, vol. 46, pp. 992–1020.
- Berg, A. – Pattillo, C. (2000): The challenges of predicting economic crises. *Economic Issues* n. 22, IMF Washington D.C, July.
- Bernanke, B.S. – Gertler, M. (1995): Inside the black box: The credit channel of monetary policy transmission. *Journal of economic perspectives*, Fall, 9, p.27–48.
- Best Practices for Credit Risk Disclosure (Basel: September 1998).
- Bilson, J.F.O. (1979): Leading Indicators of Currency Devaluations. *Columbia Journal of World Business*, Vol. 14 (winter), pp. 62–76.
- Blackburn, K. – Sola, M. (1993): Speculative Currency Attacks and Balance of Payments Crises. *Journal of Economic Surveys* 7, pp. 119–144.
- Blanco, H. – Garber, P.M. (1986): Recurrent Devaluation and Speculative Attacks on the Mexican Peso", *Journal of Political Economy*, Vol. 94 (February), pp. 148–66.
- Bloem, A. – Gorter, C. (2001): The Treatment of Nonperforming Loans in Macroeconomics, IMF Working paper, 01/209.

- Borenzstein, E. – Berg, A. – Milesi-Ferretti, G.M. – Pattillo, C. (1999): Anticipating Balance of Payments Crises – The Role of Early Warning Systems. IMF Occasional Paper.
- Borio, C. – Lowe, P. (2001): To provision or not to provision. BIS Quarterly Review, September.
- Bris, A. – Koskinen, Y. – Pons, V. (2001): Corporate Financial Policies and Performance Prior to Currency Crises. William Davidson Working Paper, June.
- Buiter, W. – Corsetti, G. – Pesenti, P. (1996): Financial Markets and International Monetary Cooperation, Cambridge: Cambridge University Press.
- Burnside, C. – Eichenbaum, M. – Rebelo, S. (1998): Prospective deficits and the Asian currency crisis. Federal Reserve Bank of Chicago, Working paper 98–5, September.
- Bussiere, M. – Fratzscher, M.: Towards a new early warning system of financial crises, ECB working paper series, WP no. 145, 2002.
- Caballero, R. – Krishnamurthy, A. (2001): International and Domestic Collateral Constraints in a Model of Emerging Market Crises. Journal of Monetary Economics, 48, 513–548.
- Bussière, M. – Mulder, C. (1999): External Vulnerability in Emerging Market Economies: How High Liquidity Can Offset Weak Fundamentals and the Effects of Contagion. IMF Working Paper, 99/88.
- Calvo, G. – Mendoza, E. (1999): Rational herd and the globalization of securities markets. NBER Working paper No. 7153, Cambridge, MA.
- Calvo, G. – Mendoza, E. (1996): Reflections on Mexico's Balance-of-Payments Crisis: A Chronicle of a Death Foretold. Journal of International Economics, Vol. 41 (November), pp. 223–34.
- Calvo, G. (1995): Varieties of Capital-Market Crises, Center for International Economics Working Paper No. 15 (College Park, Maryland: University of Maryland, November).
- Calvo, G. (1998): Varieties of capital market Crises. In Calvo, G. – King, M. eds: The debt burden and its consequences for monetary policy, London, Macmillan, pp. 181–202.
- Calvo, G. (1998). Capital Flows and Capital Market Crises: The Simple Economics of Sudden Stops. Journal of Applied Economics, 1(1): 35–54.
- Caplin, A. – Leahy, J. (1994): Business as Usual, Market Crashes and Wisdom after the Fact. American Economic Review 84, pp. 548–565.
- Caprio, G. – Saunders, A. – Wilson, B. (2000). Financial Fragility and Mexico's 1994 Peso Crisis: An Event-Window Analysis of Market-Valuation Effects. Journal of Money Credit and Banking, 32, 450–68.
- Céspedes, L.F. – Chang, R. – Velasco, A.: (2000): Balance Sheets and Exchange Rate Policy. NBER WP 7840.
- Céspedes, L.F., – Chang, R. – Velasco, A. (2001): Dollarization of Liabilities, Net Worth Effects, and Optimal Monetary Policy. Mimeo.
- Claessens, S. (1991): Balance of Payments Crises in an Optimal Portfolio Model. European Economic Review 35, pp.81–101.
- Cline W.R. (1995): International debt reexamined, Institute for international economics, Washington D.C.
- Cohen, B.J. – Basagni, F.: (1981) Banks and the Balance of Payments: Private Lending in the International Adjustment Process, (Montclair, New Jersey: Allenheld Osmun for the Atlantic Institute for International Affairs.
- Cole, H. R. – Kehoe, T. (1996): A Self-fulfilling Model of Mexico's 1994–95 Debt Crisis. Journal of International Economics, 41, November, 309–330.
- Cole, H. – Kehoe, T. (2000). Self-Fulfilling Debt Crises. Review of Economic Studies, 67, 91–116.
- Compilation guide on financial soundness indicators, Draft, IMF, Washington D.C., 2003.
- Connolly, M.B. (1986): The Speculative Attack on the Peso and the Real Exchange Rate. Journal of International Money and Finance 5 (supp.), pp.117–130.
- Connolly, M.B. – Taylor, D. (1983): The Exact Timing of the Collapse of an Exchange Rate Regime and its Impact on the Relative Price of Traded Goods, Journal of Money, Credit and Banking 16, pp.194–207.
- Core Principles for Effective Banking Supervision.
- Corsetti, G. – Pesenti, P. – Roubini, N. (1998): Fundamental determinants of the Asian crisis: A preliminary empirical assessment. Mimeo, Yale University department of economics.
- Corsetti, G. – Pesenti, P. – Roubini, N. (2001): The Role of Large Players in Currency Crises. NBER.
- Cortavarria, L. – Dziobek, C. – Kanaya, A. – Song, I (2002): Loan Review, Provisioning, and Macroeconomic Linkages. IMF Working Paper 00/195.
- Crockett, A. (2002): Towards global financial reporting standards: a critical pillar in the international financial architecture. Speech at US-Europe Symposium 2002, Rüschlikon, Switzerland, February 27.
- Cumby, R. – Van Wijnbergen, S. (1989): Financial Policy and Speculative Runs with a Crawling Peg: Argentina 1979–81, Journal of International Economics, Vol. 17 (August), pp. 111–27.
- Čermák, J. (2002): Teorie platební bilance a česká zkušenost. Politická ekonomie 3, s. 391–405.
- Demirgüç-Kunt, A. – Detragiache, E (1997): The Determinants of Banking Crises: Evidence From Developing and Developed Countries. IMF Working Paper No. 97/107, September.
- Diamond, D. – Dybvig P. (1983): Bank Runs, Deposit Insurance, and Liquidity. Journal of Political Economy 91, pp. 401–419.
- Díaz Alejandro, C. (1985): Good-bye financial repression, hello financial crash, Journal of Development Economics, Vol. 19, No. 1/2, September-October.
- Disyatat, P. (2001): Currency Crises and the Real Economy: The Role of Banks. IMF Working Paper, January.
- Dooley, M.P. (2000): A model of crises in emerging markets. Economic Journal 110 (460): 256–72.
- Dooley, M.P. (1994): A Retrospective on the Debt Crisis. NBER working paper 4963, New York.
- Dornbusch R. – Goldfajn, I. – Valdes, R. (1995): Currency Crises and Collapses. Brookings Papers on Economic Activity 2, pp. 219–295.
- Dornbusch, R. – Claessens, S. – Yung-Chul Park (2000): Contagion: How it spreads and how it can be stopped. World Bank research observer, May 19.
- Drazen, A. – Masson, P.R. (1994): Credibility of Policies versus Credibility of Policymakers. Quarterly Journal of Economics CIX, pp. 735–754.
- Drazen, A. (1998): Political Contagion in Currency Crises, University of Maryland, Mimeo, March.
- Drazen, A. (1997) Contagious currency crises, Mimeo.
- Dvořák, P. (1998): Dluhový problém a morální hazard. Acta oeconomica pragensia, č. 1, str. 53–59.
- Dvořák, P. (2000): Finanční krize a veřejné finance. Acta oeconomica pragensia, roč. 7. č. 7, str. 86–96.
- Dvořák, P. (2001a): Příčiny a důsledky růstu veřejného zadlužení v ČR. CD sborník z mezinárodní konference Theoretical and practical aspects of public finance, March 30–31, 2001, Prague.
- Dvořák, P. (2001b): Problém veřejného zadlužení České republiky, Acta oeconomica pragensia č. 7, str. 136–144, ISSN 0572–3043.
- Dvořák, P. (2001c): Stát socializuje soukromé dluhy, Ekonomika, právo a politika, Sborník textů ze seminářů č. 10, Centrum pro ekonomiku a politiku Praha, ISBN 80-86547-000, str.57–66.
- Dvořák, P. (2001d): Political and economic causes and consequences of the growing public debt in the Czech Republic, CD sborník 57th IIPF Congress LINZ.
- Dvořák, P. (2002): Privatization and public finance, 58th. Congress IIPF, Helsinki, Finland, August 25th–29th.
- Dvořák, P. (2000): Bankenkrise. CD sborník z 2. Rakousko Českého bankovního sympozia, Záhřeb, Waidhofen, Austria.
- Early warning system models: The next steps forward. Global financial stability report IMF, March 2002, chpt. 4, p. 48–64.

- Edin, P.A. – Vredin, A. (1993): Devaluation Risk in Target Zones: Evidence from the Nordic Countries. *Economic Journal*, Vol. 103 (January), pp.161–75.
- Edwards, S. – Montiel, P.J. (1989): Devaluation Crises and the Macroeconomic Consequences of Postponed Adjustment in Developing Countries. *Staff Papers*, International Monetary Fund, Vol. 36 (December), pp. 875–903.
- Edwards, S. (1989), *Real Exchange Rates, Devaluation, and Adjustment: Exchange Rate Policies in Developing Countries*, Cambridge, Mass: MIT Press.
- Edwards, S. (1999): How Effective are Capital Controls? *Journal of Economic Perspectives* 13(4): 65–84.
- Edwards, S. (2001): Does the Current Account Matter? NBER Working Paper, May
- Eichengreen, B. – Rose, A. (2001): To Defend or Not to Defend? That is the Question. NBER
- Eichengreen, B. – Rose, A.K. – Wyplosz, CH. (1995): Exchange Market Mayhem: The Antecedents an Aftermath of Speculative Attacks. *Economic Policy*, Vol. 21 (October), pp. 249–312.
- Eichengreen, B – Rose, A. – Wyplosz, C. (1996): Speculative Attacks on Pegged Exchange Rates: An Empirical Exploration With Special Reference to the European Monetary System. in *The New Transatlantic Economy*, M. Canzoneri, W. Ethier, and V. Grilli, eds. New York: Cambridge University Press.
- Eichengreen, B. – Rose, A.K. – Wyplosz, CH. (1996): Contagious Currency Crises”, CEPR Discussion Paper No. 1453 London: Center for Economic Policy Research, August.
- Eichengreen, B. – Wyplosz, C. (1993): The Unstable EMS. *Brookings Papers on Economic Activity*, 1 (1993), pp. 51–144.
- Eichengreen, B. (2000): The EMS crisis in retrospect, NBER working paper 8035, December
- Eisenbeis, R.A. – Horvitz, P.M. (1993): The Role of Forbearance and Its Costs in Handling Troubled and Failed Depository Institutions. in Kaufman G.G. (ed.) *Reforming Financial Institutions in the United States*, p. 49–68.
- Esquivel, G. – Larraín, F. (1998): Latin America Confronting the Asian Crisis. Paper presented at the Conference: The Aftermath of the Asian Financial Crisis, Washington, D.C., May.
- Financial crises: Characteristics and indicators of vulnerability. (1998), *World economic Outlook*, IMF, May, s. 74–97.
- Flood, R. – Garber, P. (1984b): Gold Monetization and Gold Discipline. *Journal of Political Economy* 92, pp. 90–107.
- Flood, R. – Garber, P. – Kramer, C. (1996): Collapsing Exchange Rate Regimes: Another Linear Example. *Journal of International Economics*, 41 November, 223–234.
- Flood, R. – Garber, P. (1984a): Collapsing Exchange Rate Regimes: Some Linear Examples. *Journal of International Economics* 17, pp. 1–13.
- Flood, R.P. – Marion, N.P (1999): Perspectives on the Recent Currency Crises Literature. *International Journal of Finance and Economics* 4, 1–26.
- Flood, R.P. – Jeanne O. (2000): An Interest Rate Defense of a Fixed Exchange Rate? Mimeo, IMF.
- Folkerts-Landau, D. – Matheson. – Schinasi G. (1997): Capital flow sustainability and speculative currency attacks, chpt.4 in *International capital markets: Developments, prospects and key issues*, *World economic and financial surveys*, IMF, Washington.
- Frait, J. (1997): Kapitálové toky a finanční krize, Výzkumná práce v rámci projektu GAČR č. 402/97/0470.
- Frankel, J.A. – Rose, A.K. (1996): Currency crashes in emerging markets: empirical indicators. NBER working paper no. 5437, Cambridge, MA 02138, January.
- Gerlach, S. – Smets, F. (1995): Contagious Speculative Attacks. *European Journal of Political Economy*, 11, 45–63.
- Glick, R. – Hutchinson, M.M. (2001): Banking and currency crises: How common are twins? In: Glick, R. – Moreno, R. – Spiegel M.M, (Eds) (2001). *Financial crises in emerging markets*. Cambridge University Press, p. 35–89.
- Glick, R. – Moreno, R. – Spiegel M.M. (eds.) (2001): *Financial crises in emerging markets*. Cambridge University Press.
- Glick, R. – Rose, A. (1998): Contagion and trade: Why are currency crises regional? NBER Working paper, 6806.
- Goldfajn, I. – Valdés, R. (1997): Are Currency Crises Predictable? IMF Working Paper, December.
- Goldfajn, I. – Valdés, R. (1996): The Aftermath of Appreciations. NBER Working Paper No. 5650 (Cambridge, Massachusetts: National Bureau of Economic Research).
- Goldstein, M. (1998): The Asian financial crisis: Causes, cures and systemic implications, Institute for international economics, Washington D.C,
- Goldstein, M. (1997): The case for an international banking standard. in *Policy Analyses in International Economics*, No. 47 (Washington, D.C.: Institute for International Economics, p. 33.
- Goldstein, M. – Turner, P. (1996): Banking Crises in Emerging Economies: Origins and Policy Options, BIS Economic Papers No. 46, October (Bank for International Settlements: Basle).
- Golin, J. (2001): The bank credit analysis handbook: A guide for analysts, bankers and investors, Wiley, August.
- Goodhart, Ch. – Illing, G. (eds.) (2002): *Financial crises, contagion, and the lender of last resort*, Oxford university press.
- Grilli, V. (1986): Buying and Selling Attacks on Fixed Exchange Rate Systems. *Journal of International Economics* 20, pp. 143–156.
- Hardy, D. – Pazarbasioglu, C (1998): Leading Indicators of Banking Crises: Was Asia Different? IMF Working Paper No. 98/91, June.
- Huang, H. and C. Xu, 1998, *Financial Institutions, Financial Contagion, and Financial Crises*, mimeo, IMF and London School of Economics (December).
- Hutchinson, M.H (2001): A cure worse than disease? Currency crises and the output costs of IMF supported stabilization programs, March.
- Chang, R. – Velasco, A. (1998): Financial crises in emerging markets: A Canonical model. NBER Working Paper Nr. 6606, Cambridge, MA.
- Chang, R. – Velasco, A. (2000): Liquidity Crises in Emerging Markets: Theory and Policy. in NBER Macroeconomics Annual 1999 (Bernanke B. – Rotemberg J. eds.), The MIT Press, Cambridge.
- Chvojka, P. (2001): Globální finanční krize: specifické podmínky transformujících se ekonomik. *Politická ekonomie* č. 6, str. 812–825.
- IAS 30 “Disclosures in the Financial Statements of Banks and Similar Financial Institutions”.
- IAS 37 “Provisions, Contingent Liabilities, and Contingent Assets”.
- IAS 39 “Financial Instruments: Recognition and Measurement”.
- International Monetary Fund, 1999, *International Financial Contagion*, Chapter III in the May 1999 *World Economic Outlook*.
- International Accounting Standards Board. (IASB).
- International capital markets. Developments, Prospects, and Policy Issues (1995) Washington, D.C.: IMF.
- International financial instability and the east Asian crisis, Trade and development report 1998, UNCTAD, s. 53–77.
- Jackson, P. – Lodge, D. (2000): Fair value accounting, expected loss provisioning, and financial stability. Bank of England Financial Stability Review. June.
- Jeanne, O. (2000a): Foreign Currency Debt and the Global Financial Architecture, *European Economic Review* 44, 719–727.
- Jeanne, O. (2000b): Currency Crises: A Perspective on Recent Theoretical Developments. *Special Papers in International Economics* No. 20 International Finance Section Princeton University.
- Joint Working Group of Banking Associations on Financial Instruments (1999): *Accounting for Financial Instruments for Banks*. October.
- Joint Working Group of Standard Setters (2001): *Financial Instruments and Similar Items* (U.S. Financial Accounting Standards Board: June).
- Jonáš, J. (1998): Bankovní krize a ekonomická transformace, Management Press Praha.
- Jonáš, J. (1999): Důsledky finanční krize v Asii pro liberalizaci pohybu kapitálu, *Politická ekonomie* č. 2, Praha.
- Jonáš, J. (2000): Revoluční změny Mezinárodního měnového fondu, *Bankovníctví* č. 1 s. 30–32.

- Jonáš, J. (2002): Argentina: příběh jedné krize, Bankovníctví č. 2, p. 26–28, č. 3, p. 27–29.
- Kaminsky, G. – Reinhart, C. (1999): The twin crises: The causes of banking and balance of payment problems, *American economic review*, 89(3), p. 473–500.
- Kaminsky, G. – Reinhart, C. (2000): The Center and the Periphery: Tales of Financial Turmoil. IMF, January.
- Kaminsky, G. – Lizondo S. – Reinhart C. (1997): Leading Indicators of Currency Crises, IMF Working Paper vol. 45, pp. 1–45 July.
- Kaminsky, G. (1998): The Twin Crises: The Causes of Banking and Balance-of-Payments Problems, IMF Working Paper, November.
- Kaminsky, G. (1999): Currency and banking crises: The early warning of distress, G.Washington University, Washington D.C, February.
- Kindleberger, C.P. (2001): Manias, Panics and Crashes: The History of Financial Crises.
- Klein, M.W. – Marion, N. (1994): Explaining the Duration of Exchange-Rate Pegs. NBER Working Paper No. 4651 (Cambridge, Massachusetts: National Bureau of Economic Research, February).
- Kodres, L. – Pritsker, M. (1998): A Rational Expectations Model of Financial Contagion, Board of Governors of the Federal Reserve System. Mimeo, October.
- Krueger, R. (2002): International Standards for Impairment and Provisions and their Implications for Financial Soundness Indicators, IMF, July.
- Krugman, P. (1996): Are currency crises self-fulfilling? NBER Macroeconomics annual, vol.11
- Krugman, P. – Rotemberg, J. (1991): Speculative Attacks on Target Zones. in Krugman and Miller (eds.). Target Zones and Currency Bands (Oxford: Oxford University Press).
- Krugman, P. (1979): A model of Balance of Payment Crises. *Journal of Money, credit and banking* 11, August, pp. 311–25.
- Krugman, P. (1998): What happened to Asia? mimeo, M.I.T. January.
- Krugman, P. (2000): Currency crises. University of Chicago press.
- Krugman, P. (2000): The Return of Depression Economics. Penguin Group.
- Krugman, P. (2001): Crises: The next generation? Draft prepared for conference in Tel Aviv, March 25–6.
- Kuchynka, A. (2000): Měnové krize z perspektivy modelů druhé generace, práce zaslaná do soutěže Mladý ekonom CSE.
- Kuper, G. – Lestano, J.J.: Indicators of financial crises do work! An early warning system for six Asian countries, paper from Workshop on South East Asia, university of Groningen, 2003.
- Lomax, D.F. (1986): The Developing Country Debt Crisis. London: Macmillan, pp. 255–280.
- Malz, A. M. (2001): Financial crises, implied volatility and stress testing. Riskmetrics group, New York, October.
- Marrying the macro- and micro-prudential dimensions of financial stability, BIS Paper No. 1. (October 2000).
- Martinez, G.O. (1998): What lessons does the Mexican crisis hold for recovery in Asia? Finance and development, June, p. 8.
- Mayes D, Halme L, Liuksila A (2001): Improving banking supervision, Hardback, August.
- McKinnon, R. – Pill, H. (1998): The over borrowing syndrome: Are Asian Economies different?, In Glick, R. ed.: Managing capital flows and exchange rates: Perspectives from Pacific basin. Cambridge, UK. Cambridge University press, pp. 322–355.
- Milesi-Ferreti, G.M. – Razin, A. (1996): Current Account Sustainability. Princeton Studies in International Finance, No. 81 (Princeton, New Jersey: Princeton).
- Milesi-Ferreti, G.M. – Razin, A. (1998): Determinants and Consequences of Current Account Reversals and Currency Crises. Paper prepared for the National Bureau of Economic Research conference on Currency Crises, Cambridge, Massachusetts, February 6–7.
- Minsky, H.P. (1972): Financial stability revisited: The economics of disaster. In: Reappraisal of the Federal Reserve discount mechanism, Board of governors of the FRS, vol. 3, Washington D.C, pp. 95–136.
- Mishkin, F.S. (1996): Understanding financial crises: A developing country perspective. Annual World bank conference on developing economics, p. 29–62.
- Mishkin, F.S. (1998): The dangers of exchange rate pegging in emerging market countries. *International finance*, vol.1, 81–101.
- Mishkin, F.S. (2001): Financial policies and the prevention of financial crises in emerging market economies. The World Bank, October.
- Monetary and Financial Statistics Manual. International Monetary Fund. 2000.
- Monteil, P. – Reinhart C.M. (2001): The dynamics of capital movements to emerging economies during the 1990s. In Short term capital flows and economic crises, S.Griffith-Jones, M.F.Montes, A.Nasution eds. Oxford University press.
- Moreno, R. (1995): Macroeconomic During Periods of Speculative Pressure or Realignment: Evidence from Pacific Basin Economies. *Economic Review* 3, Federal Reserve Bank of San Francisco, pp. 3–16.
- Morgan, J.P. (1998): Event Risk Indicator Handbook. Morgan J.P.: Exchange Research Ltd. London May 22.
- Musílek, P. (2003): Podstata a příčiny finančních krizí, *Acta oeconomica pragensia*, č.1, VŠE Praha, s. 13–36.
- Nonperforming Loan report 2002, Ernst and Young.
- Obstfeld, M. (1995): International Currency Experience: New Lessons and Lessons Relearned. *Brookings Papers on Economic Activity* 2, pp. 119–220.
- Obstfeld, M. (1986): Rational and Self-Fulfilling Balance of Payments Crises. *American Economic Review* 76, pp. 72–81.
- Obstfeld, M. (1991): Destabilizing Effects of Exchange Rate Escape Clauses. NBER Working Paper No. 2603.
- Obstfeld, M. (1994): The Logic of Currency Crises. NBER Working Paper No. 4640 (Cambridge, Massachusetts: National Bureau of Economic Research, February).
- Obstfeld, M. (1996): Models of Currency Crises with Self-fulfilling Features. *European Economic Review*, 40, 1037–1047.
- Ohno K. (1999): Exchange rate management in developing Asia: Reassessment of the pre-crisis soft dollar zone. ADBI Working Paper no. 1, January.
- Osband, K. – van Rijckeghem, C. (2000): Safety from currency crises. IMF staff papers, vol.47, No. 2.
- Ötger, I. – Pazarbaşıoğlu, C. (1994): Exchange Market Pressures and Speculative Capital Flows in Selected European Countries. IMF Working Paper 94/21 (Washington: International Monetary Fund, February).
- Ötger, I. – Pazarbaşıoğlu, C. (1996): Speculative Attacks and Currency Crises: The Mexican Experience", *Open Economics Review*, Vol. 7, Sup. 1, pp. 535–52.
- Ötger, I. – Pazarbaşıoğlu, C. (1997): Speculative Attacks and Macroeconomic Fundamental Evidence from Some European Currencies. *European Economic Review, Papers and Proceedings*, April, 41, 847–860.
- Ozkan, F. G. – Sutherland, A. (1994): A Model of the ERM Crisis. CEPR Discussion Paper No. 879 (January).
- Ozkan, F. G. – Sutherland, A. (1995): Policy Measures to Avoid a Currency Crisis. *Economic Journal* 105, pp.510–519.
- Pazour M.(2004): Standardní versus alternativní přístupy k tvorbě systému indikátorů včasného varování, *Politická ekonomie*, v tisku.
- Pesenti, P. – Tille, C. (2000): The Economics of Currency Crises and Contagion: A Introduction. FRBNY Economic Policy Review, September.
- Proposals for the Inclusion of General Provisions/General Loan-Loss Reserves in Capital (Basel: February 1991).
- Radalet, S. – Sachs, J.(1998b): The onset of the East Asian Financial Crisis. Harvard Institute for International Development, NBER Working Paper, March 30.
- Radalet, S. – Sachs, J. (1998a): The East Asian financial crisis: Diagnosis, remedial prospects. *Brookings papers on economic activity*, No.1: p.1–74.
- Report of the working group on financial crises in emerging markets. Institute of international finance, Inc. January 1999.
- Report on financial crisis. (2001) EFCM Brussels, April 17.
- Report to G7 Finance Ministers and Central Bank Governors on International Accounting Standards. (Basel: April 2000).
- Revell, J. (1984): The Relationship of Capital, Hidden Reserves, and Loan Loss Provisions. *World of Banking*, September–December.

- Revenda, Z. (2003): Bankovní krize v České Republice, *Acta oeconomica pragensia*, č. 1, VŠE Praha, s. 87–100.
- Rojas-Suarez, L. – Weisbrod, S. (1994): Financial fragilities in Latin America: From banking crisis resolution to current policy challenges. IMF Working paper, WP/94/117, October
- Rose, A. – Svensson, L. (1994): European exchange rate credibility before the fall. *European Economic Review* 38: 1185–1216.
- Roubini, N. (2001): Financial crises in emerging markets. in: Glick, R. – Moreno, R. – Spiegel M.M, (eds) (2001). *Financial crises in emerging markets*. Cambridge University Press
- Sachs, J. – Tornell, A. – Velasco, A. (1996): *Financial Crises in Emerging Markets: The Lessons from 1995*. Brookings Papers on Economic Activity: 1, Brookings Institution, pp. 147–215.
- Sachs, J. (1998): Creditor panics: Causes and remedies, Cato conference on money in the new millennium, October 22.
- Sachs, J. (1995): Do we need an international lender of last resort? F.D.Graham lecture, Princeton University, april 20.
- Shang-Jin, W. – Yi, W. (2001): Negative Alchemy? Corruption, Composition of Capital Flows, and Currency Crises. NBER Working Paper, March.
- Shiller, R. (1995): Conversation, Information, and Herd. *American Economic Review Papers and Proceedings* 85, pp. 181–185.
- Schneider, M. – Tornell, A. (2000): Balance sheets effects, bailout guarantees and financial crises, NBER Working paper n. 8060, Cambridge MA, December.
- Schwartz, A.J. (1986): Real and pseudo financial crises. In Capie, F. – Wood, G.E. (eds.) *Financial crises and the world banking system*, MacMillan, London, p. 11 –31.
- Sound Practices for Loan Accounting, Credit Risk Disclosure, and Related Matters” (Basel: October 1998).
- Stiglitz, J.E. – Weiss, A. (1981): Credit rationing in markets with imperfect information. *American economic review*, vol. 71, pp. 912–927.
- Šaroch, S. (2002): Ceny na trzích aktiv, *Politická ekonomie* 1/2002, s. 24–36.
- The crises in emerging Asia, OECD Economic Outlook, IMF, June 1998, s. 9–21.
- The Mexican financial crisis, one year after: two contrasting opinions (1997), Economic development institute, EDI Forum, vol. one, World Bank, p. 8–14.
- The management and prevention of financial crises, Trade and development report 1998, UNCTAD, s. 83–110.
- The new Palgrave. A dictionary of economics. (1998) Eatwell, J. – Milgate, M. – Newman, P. (eds.).
- Three post-Bretton Woods episodes of financial crises (1998), Annex to chpt. III, UNCTAD.
- Tornell, A. (1999): Common fundamentals in the Tequilla and Asian crises. NBER Working paper, 7139.
- Tošovský, J. (1999): Česká zkušenost s „bublinami“ a finančními krizemi. *Finance a úvěr* 49, č. 12, str. 715–724.
- Trends in private capital flows (2001). Global development finance, World Bank.
- Van Rijckeghem, C. – Weder, B. (1999): Sources of contagion: Finance or trade? IMF working paper No. 99/146, Washington D.C.
- Vlaar, P.J.G. (2000): Currency crises in emerging markets: predictable or not? *De Nederlandse Bank*, December.
- Vlaar, P.J. (1999): Early warning systems for currency crises. IS Conference International financial markets and the implication for monetary and fiscal stability, October.
- Wyplosz, C. (1986): Capital Controls and Balance of Payments Crises. *Journal of International Money and Finance*, 5 (1986), pp. 167–79.
- Willman, A. (1988): The Collapse of the Fixed Exchange Rate Regime with Sticky Wages and Imperfect Substitutability between Domestic and Foreign Bonds. *European Economic Review*, pp. 1817–1839.
- Won-Am Park (2001): Koreas management of capital flows. in: Short term capital flows and economic crises. Griffith – Jones, S. – Montes, M.F. – Nasution, A. (eds. Oxford University press, p. 73–97.
- Yung Chul Park, – Yunjong Wang (2001): Reform of the international financial system and institutions in light of the asian financial crisis. G-24 Discussion Paper No. 12, July.

Při zpracování studie byly rovněž použity následující bakalářské a diplomové práce, které jsem vedl na Fakultě managementu Vysoké školy ekonomické v J.Hradci, věnované problematice finančních krizí:

- Vít, K.: Finanční krize v Mexiku, BP FM VŠE, duben 1999.
- Lokvenc, O.: Asijská finanční krize, DP FM VŠE, duben 2000.
- Vít, K.: Finanční krize v Brazílii, DP FM VŠE, duben 2001.
- Hájek, P.: Příčiny a důsledky finanční krize v Turecku v roce 2000, DP FM VŠE, duben 2002.
- Brožka, M.: Možnosti predikce finančních krizí, DP FM VŠE, duben 2002.
- Prixová, L.: Argentinská finanční krize, DP FM VŠE, bude dokončena v r. 2004.