

Cuneyt KOYUNCU, Rasim YILMAZ

95

Banking Crises and Diffusion of Information and Communication Technologies

*Ill University
Bilecik, Turkey.*

** Department of Economics, Faculty of Economics and Administrative Sciences, Tekirdag Namik Kemal*

Yurdag, Turkey.

Yuan TIAN

103

Portfolio Credit Risk Based on Copulas

In this study, the relationship between Information and Communication Technologies (ICT) penetration and banking

crises is investigated using a novel logit model of the occurrence of banking crises. The period under investigation

study consists of 182 countries. For robustness, four

investigation suggests that

the diffusion of ICT technologies increases the possibility of banking crises, controlling for other factors that may

influence

Framework