Figure 1.2.1. Credit Booms

... and Financial Crises (frequency distribution)
- All
- Emerging market economies
- Advanced economies

... and Potential Triggering Factors (frequency distribution)
- All
- Emerging market economies
- Advanced economies

ROC Curves
- Model 4: Area under ROC curve = 0.74
- Model 1: Area under ROC curve = 0.7

Sources: Mendoza and Terrones (2008); and IMF staff calculations.

1ROC = receiver operating characteristic. The ROC for a coin toss is indicated by the 45-degree line.