

## Accepted Manuscript

Title: Banking crises: identifying dates and determinants

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**Highlights**

- Using 3 regimes Markov Switching Autoregressive model, we identify crisis dates.
- We identify the banking liquidity measure as a new determinant of banking crisis.
- We proxy the banking liquidity measure using the LIBOR-OIS spread.
- Globalizations intensify funding liquidity pressure, leading to systemic insolvency

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