

FACULTEIT ECONOMIE EN BEDRIJFSKUNDE

HOVENIERSBERG 24 B-9000 GENT

Tel. : 32 - (0)9 - 264.34.61 Fax. : 32 - (0)9 - 264.35.92

WORKING PAPER

Failure prediction in the Russian bank sector with logit and trait recognition models

Rudi Vander Vennet¹

Gleb Lanine

Ghent University, Belgium

August 2005

2005/329

_

¹ Helpful comments from Sophie Claeys, Alexei Karas and Koen Schoors are gratefully acknowledged. Vander Vennet acknowledges financial support from the Programme on Interuniversity Poles of Attraction from the Belgian Federal Government, contract No. P5/2.