

2021 Financial Sector Assessment Program Review—Towards A More Stable And Sustainable Financial System



IMF POLICY PAPER

2021 FINANCIAL SECTOR ASSESSMENT PROGRAM REVIEW—BACKGROUND PAPER ON QUANTITATIVE ANALYSIS

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Glossary

ABM	Agent-based models
BIS	Bank of International Settlement
BMA	Bayesian Model Averaging
BSA	Balance sheet analysis
CCP	Central counterparty
CDS	Credit default swap
CoVaR	Conditional Value at Risk
DSGE	Dynamic stochastic general equilibrium
DTI	Debt-to-income ratio
EMDEs	Emerging and developing economies
ESRB	European Systemic Risk Board
FMI	Financial market infrastructure
FSAP	Financial Sector Assessment Program
FSB	Financial Stability Board
FX	Foreign exchange
GaR	Growth-at-risk
GFC	Global financial crisis
GFM	Global macro-financial model
GFSR	Global Financial Stability Review
GPM	Global projection model
G-SIB	Global systemically important bank
G-SIFI	Global systemically important financial institution
GST	Global bank stress test
IAM	Integrated assessment model
IFRS9	International Financial Reporting Standard 9
IMF	International Monetary Fund
IOSCO	International Organization of Securities Commissions
ITD	Information Technology Department (of the IMF)
LCR	Liquidity coverage ratio
LDG	Loss-given-default
LTV	Loan-to-value
MCM	Monetary and Capital Markets Department
NBFI	Nonbank financial institution
NFC	Nonfinancial corporate
NGFS	Network for Greening the Financial System
NPL	Non-performing loan
NSFR	Net Stable Funding Ratio
PD	Probability of default
RCP	Representative concentration pathway
SIFI	Systemically important financial institution
SSM	Single Supervisory Mechanism
SSP	Shared Socioeconomic pathway
SVAR	Structural vector auto-regression
UN	United Nations
VAR	Vector auto-regression