

Contents

Kevin Jacques, John Thornton, Elva Coadari

Adjustment costs, errors in risk weights, and banks' balance sheets: the 1988 Basel Accord revisited 4

Gabriella Piscopo

Italian deposits time series forecasting via functional data analysis 12

Lalith Seelanatha

Market structure, efficiency and performance of banking industry in Sri Lanka 20

Helder Ferreira de Mendonça, Délio José Cordeiro Galvão, Renato Falci Villela Loures

What is the importance of regulation and transparency in the subprime crisis? 32

Alvaro Cencini

For a new system of international payments 47

Bernard Bollen, Michael Skully, Xiaoting Wei

The Financial Services Reform Act and Australian bank risk 58

Sadullah Çelik, Pınar Deniz

The leading effects of Fed funds target interest rate 65

Ibrahim L. Awad

Measuring the stability of the demand for money function in Egypt 71

Yong-Chern Su, Han-Ching Huang, Serena Wang

Modeling value at risk of financial holding company: time varying vs. traditional models 76

Tao Chen, Paul F. Gentle, Kamal P. Upadhyaya

The inflation-unemployment trade-off and the significance of the interest rate: some evidence from the United Kingdom 87

Authors of the issue 92

Submission guidelines for authors 93

A joint subscription form 2010 94