Call for papers

Measuring and Forecasting Financial Stability

Date: January 15-16, 2009
Dresden, Germany

A Workshop by Deutsche Bundesbank
and Technische Universität Dresden

Measuring financial stability and forecasting potential financial crises are capacious parts of economic research. Faced with the recent economic turbulences like the mortgage crisis, massive dollar weakness and widespread banking failures politicians as well as practitioners call for more precise early warning systems and appropriate measure of financial stability. This Workshop will provide a forum to discuss established methodologies which measure or forecast financial vulnerability and their possible adoption to new academic areas.

Submissions of theoretical and empirical contributions on all aspects related to measures of financial stability and early warning systems are invited, especially papers covering the following topics:

- Measuring Financial Stability
  - Financial Soundness Indicators
  - Bank Rating
  - Z – Score as a measure of individual bank risk

- Early Warning Systems
  - Econometric Approaches
  - Options-based Approaches

The deadline for submissions is Oktober 15th, 2008. Papers should be submitted electronically to conferences@bundesbank.de along with your affiliation and email address. Acceptance decisions will be made by November 15th, 2008.

Organizers:

Alexander Karmann, Technische Universität Dresden
Thilo Liebig, Deutsche Bundesbank