

## CALL FOR PAPERS

**SUBMISSION DEADLINE: 21 June 2021**

Deutsche Bundesbank – FRIC Center – CEPR conference on

### Credit Risk over the Business Cycle

on 27–28 September 2021

The organising committee invites submissions of high-quality theoretical or empirical research papers on financial intermediation. In particular, the conference calls for papers covering topics on financial intermediation and credit risk, including (but not limited to)

- COVID-19, zombie lending and non-performing loans
- Accounting and credit risk (e.g. IFRS 9, US GAAP CECL)
- Developments in risk determinants (e.g. climate risk, sustainability, political risks)
- Cyclical risks
- Developments in credit risk measurement (e.g. big data, machine learning)
- Interaction between monetary policy and credit risk
- Sovereign credit risk
- Regulation of credit risk
- Credit risk modelling

The conference will feature virtual plenary sessions with keynote speeches by **Darrell Duffie (Stanford University)** and **Manju Puri (Duke University)** and a dinner speech by **Joachim Wuermeling (Member of the Executive Board of the Deutsche Bundesbank)**.

Please submit your paper via email to [banking-research@bundesbank.de](mailto:banking-research@bundesbank.de) with reference to “*Credit Risk over the Business Cycle*”. The conference will be held virtually.

The conference is sponsored jointly by the Deutsche Bundesbank, the Center for Financial Frictions (FRIC), and the Centre for Economic Policy Research (CEPR).

#### ORGANISING COMMITTEE:

Daniel Foos (Deutsche Bundesbank)

Björn Imbierowicz (Deutsche Bundesbank)

David Lando (Copenhagen Business School, FRIC and CEPR)

Thomas Kick (Deutsche Bundesbank)

#### SCIENTIFIC COMMITTEE:

Bo Becker

Tobias Berg

Diana Bonfim

Nina Boyarchenko

Jean-Edouard Colliard

Jan Ericsson

Peter Feldhütter

Monika Gehde-Trapp

Mariassunta Giannetti

Marie Hoerova

Kilian Huber

Victoria Ivashina

Steven Ongena

Anthony Saunders

Sascha Steffen

Daniel Streitz

Marliese Uhrig-Homburg