

Call for papers deadline - Wednesday 5 September 2018

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CONFERENCE CALL FOR PAPERS

Call for papers on

Systematic Risk and Macroprudential Policy

Monday 17 and Tuesday 18 (till 1pm) December 2018
Tel-Aviv, Israel

Organisers: Bank of Israel, Research Department and CEPR

Submission deadline: 6pm (UK time), Wednesday 5 September
2018

Conference background:

Recent waves of financial instability have sparked an acute interest in systemic risk identification and assessment, enhancing the need of policymakers for understanding the interaction between the economy and the financial system. In particular, using new data, methodologies and approaches to understand household and bank behavior, the macro economy and risks to the financial system offers new perspectives in systemic risk and macroprudential measurement, assessment and analysis. Ultimately, the conference aims to promote collaboration in these areas among interested researchers in academia and policy institutions.

The conference organisers welcome submissions of a theoretical or empirical

nature. Papers will be selected by a committee composed by Franklin Allen (CEPR) and Michael Kahn (Bank of Israel) and Michel Strawczynski (Bank of Israel).

Suggested topics:

Submissions are accepted in all areas of macroprudential and systemic risk. The following are examples of specific topics:

- Credit portfolios and systemic financial risk
- Macroprudential policy and borrower risk
- Systemic risk and financial system interconnectedness
- Using data sciences for macroprudential risk
- Banking and Non-Banking sources of Risk
- Macroprudential measures aimed at avoiding future imbalances

In addition to the presentation of research papers, the agenda will include a keynote speech and a policy panel .If you would like to submit a paper, please upload a draft on registration link <https://portal.cepr.org/systemic-risk-and-macroprudential-policy> by **Wednesday 5 September**.

If you do not currently have a CEPR profile, please create a new profile here <https://portal.cepr.org/user/register> and then click on the registration link above. If you have any difficulties registering for this meeting, please contact Mandy Chan, Events Officer, at mchan@cepr.org or +44 20 7183 8804.

Funding:

Travel and accommodation expenses will be covered for those selected to present or discuss on the programme. These expenses will be reimbursed in accordance with the [CEPR Guidelines](#).

If you could contribute to the cost of your attendance from a research grant at your disposal, this would free up funds for other speakers / discussants. Please indicate in your application whether you will be able to cover your own travel costs or

whether you will require funding from CEPR. Meals taken during the conference will be covered for all participants.

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