

2012 ESCB Day-Ahead Conference

Financial stability: measurement, theory, and policy analysis

Malaga, 26 August 2012

Call for Papers

On Sunday, August 26, 2012, the European System of Central Banks will organize a Day-Ahead Conference prior to the annual meetings of the EEA-ESEM in Malaga, Spain. The conference, to be hosted and sponsored by the Banco de España, follows the successful first Day-Ahead Conference organized by Sveriges Riksbank in 2011. The theme of the conference will be *Financial stability: measurement, theory, and policy analysis*.

The objective of the conference is to create an opportunity for interaction among research economists from the ESCB, other central banks, and academia, and to offer a conference outlet for high-quality, policy-relevant research oriented towards banking, finance, and monetary economics. We also hope that the Day-Ahead will encourage ESCB research economists to attend the EEA-ESEM annual meetings.

The keynote speakers at the conference will be Prof. Javier Suárez (CEMFI) and Prof. Tano Santos (Columbia Business School).

We encourage the submission of theoretical or empirical research papers in the following areas:

- Banking and financial regulation, especially across borders
- Contagion, systemic risk, and tail risk: measurement and modelling
- Liquidity and funding risk: measurement and modelling
- Macroprudential policy
- Interactions between monetary, fiscal, and/or financial stability policies
- Fiscal and/or financial stability policy in a monetary union

Papers relevant to current discussions of policy reforms in the Eurozone or international regulatory reforms in banking and financial markets are especially welcome. Good papers in other areas relevant to central banking will also be considered.

Submissions will be accepted by email at conferencias@bde.es until **Thursday, March 1**. (Please note that the deadline for the EEA-ESEM meetings is Feb. 15.) Papers are preferred, but extended abstracts may also be considered.

We hope to see you this summer in Malaga!

Paolo Angelini, Banca d'Italia

Wilko Bolt, De Nederlandsche Bank

James Costain, Banco de España

Hans Dewachter, National Bank of Belgium

Juan Francisco Jimeno, Banco de España

Kasper Roszbach, Sveriges Riksbank

Tony Yates, Bank of England