

Call for Papers

2024 Federal Reserve Stress Testing Research Conference

The conference will be held in a **hybrid** format, at the Federal Reserve Bank of Boston as well as online, on October 10 and 11, 2024

Paper Submission Deadline: Friday, June 14, 2024

The Federal Reserve invites researchers to submit academic research papers to be considered for presentation at a conference on the topic of stress testing. The conference will provide a forum for researchers in academic and policy institutions to discuss important topics, methods, and challenges related to stress testing for financial institutions and the financial system.

Background

Since the financial crisis, stress testing has become a key tool for evaluating the resilience of financial institutions and the financial system. For example, stress tests of U.S. large banking organizations are now conducted annually under the Dodd-Frank Act, and similar stress testing efforts have also been adopted internationally in recent years. Stress testing has become increasingly important in assessing the resilience of the financial system as a whole and the strength of the balance sheets of firms and households. It has also become a more prominent risk management tool for financial institutions. Accordingly, stress testing as a discipline has become an increasingly important area for economic research and policy.

For more information, please visit the website below, which also has links to prior editions of the research conference:

[2024 Federal Reserve Stress Testing Research Conference - Federal Reserve Bank of Boston](#)

Conference Format

We intend to host the conference in a hybrid format, with the option of participating online or in person, at the Federal Reserve Bank of Boston.

The conference will consist of presentations of academic research papers. Some of the paper presentations will be followed by discussions.

With the authors' approval, the papers presented at the conference may be made available to the public on the website of the Federal Reserve Bank of Boston.

Paper Submission Topics

The conference will consider high quality research papers broadly related to stress testing. Topics of interest include, but are not limited to:

- The economic and macroprudential effects of stress tests, and bank regulation more broadly
- Integrating stress testing with broader capital regulation, such as Basel III
- The roles and risks of nonbank financial intermediaries
- Financial instruments for credit risk transfer, and their implications
- Modeling bank revenues and credit losses conditional on macroeconomic scenario paths
- Interest-rate, liquidity and inflation risk in the banking system
- Design of macroeconomic and financial market scenarios, including funding shocks and multiple scenarios
- Stress testing and risk management of counterparty credit risk
- Stress-testing for non-financial risks, such as cybersecurity, operational risks, or climate-related risks
- Optimal disclosure policies for supervisory stress tests

Paper Submissions

We invite authors to submit papers or extended abstracts to StressTestingConference@frb.gov by **Friday, June 14, 2024**. Complete papers are strongly encouraged. Extended abstracts should include a description of the motivation for the research question, the method and data used to study the question, and key results. Submissions will be reviewed by the organizing committee, and authors whose papers have been accepted to the conference will be notified around the end of July. We expect to have limited funding to cover travel expenses for paper presenters and discussants affiliated with academic institutions. Please direct all questions to StressTestingConference@frb.gov.

Organizing Committee

Azamat Abdymomunov, Federal Reserve Bank of Richmond

Ronel Elul, Federal Reserve Bank of Philadelphia

Nick Klagge, Federal Reserve Bank of Chicago

Michal Kowalik, Federal Reserve Bank of Boston

Lily Liu, Federal Reserve Bank of Boston

Jose A. Lopez, Federal Reserve Bank of San Francisco

Matthew Plosser, Federal Reserve Bank of New York

Doriana Ruffino, Federal Reserve Board

Young Hwa Seok, Federal Reserve Board