

Call for Papers

2022 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 6 and 7, 2022

Paper Submission Deadline: Wednesday, June 15, 2022

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 for prior editions of the research conference:

[2022 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. Some limited funding to cover travel expenses may be available for paper presenters and discussants. Although we hope to see everyone in Boston, we will revert to a fully virtual format should conditions related to COVID-19 not allow in-person participation.

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 effects of stress tests on economic behavior, financial stability, and systemic risk
- The resilience of banks to economic conditions related to the COVID-19 pandemic and its aftermath
- Stress testing in an inflationary environment
- Climate-change scenario analysis
- The distributional effects of stress tests
- The appropriate role for stress testing in macroprudential and microprudential supervision
- Optimal disclosure policies for supervisory stress tests
- The design of macroeconomic scenarios for stress testing
- Stress-testing for cybersecurity and operational risks
- Stress testing for nonbank financial institutions
- Stress testing and digital currencies

Paper Submissions

We invite authors to submit papers or extended abstracts to StressTestingConference@frb.gov by **Wednesday June 15, 2022**. 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 by **the end of July**. Please direct all questions and correspondence to StressTestingConference@frb.gov.

Organizing Committee

Ronel Elul, Federal Reserve Bank of Philadelphia
Luca Guerrieri, Federal Reserve Board
Anya Kleymenova, Federal Reserve Board
Michal Kowalik, Federal Reserve Bank of Boston
John Krainer, Federal Reserve Board
Daniela Scida, Federal Reserve Bank of Richmond
Cindy Vojtech, Federal Reserve Board