

# Call for Papers

## 2023 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 19 and 20, 2023

**Paper Submission Deadline: Thursday, June 15, 2023**

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:

[2023 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.

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, or bank regulation more broadly, on economic behavior, bank resilience, and financial stability, including spillovers to nonbank financial institutions.
- The distributional effects of stress testing and bank supervision and regulation
- Integrating stress testing with broader capital regulation, such as Basel III
- Interest-rate and liquidity risk in the banking system
- Stress testing and bank regulation in an inflationary environment
- Optimal disclosure policies for supervisory stress tests
- The resilience of banks to economic, financial, or other shocks, such as the COVID-19 pandemic
- Forecasting of bank revenues and losses conditional on macroeconomic and financial conditions
- The design of macroeconomic and financial market scenarios
- Scenario analysis for climate-change and other vulnerabilities
- Stress-testing for non-financial risks, such as cybersecurity and operational risks
- Measuring vulnerabilities in trading book assets

## Paper Submissions

We invite authors to submit papers or extended abstracts to [StressTestingConference@frb.gov](mailto:StressTestingConference@frb.gov) by **Thursday, June 15, 2023**. 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**. We expect to have some funding for travel by presenters affiliated with academic institutions. Please direct all questions and correspondence to [StressTestingConference@frb.gov](mailto:StressTestingConference@frb.gov).

## Organizing Committee

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