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de **BORDEAUX**



University of Bordeaux

Jointly organized by

***INFER* (International Network for Economic Research)**

and

***LAREFI* (Laboratoire d'Analyse et de Recherche en Economie et Finance Internationales)**

**Special Session on
“Bank risk-taking”**

larefi

Laboratoire d'analyse et de recherche
en économie et finance internationales

CALL FOR PAPERS

The debate on the bank risk-taking never ceased and nowadays it is more relevant than ever before. The global financial crisis of 2007-2009 has highlighted the vulnerability of the banking system to adverse shocks, and lead banking regulatory authorities to implement a new set of prudential standards, called Basel III, aiming to reduce the risk-taking of banks. In spite of some tangible success, many banks are still incentivised to take on more risk and the Basel Committee on Banking Supervision already proposes to upgrade the Basel III standards. The revision of risk computation methods and therefore of the methodology to estimate the risk-weighted assets worry professionals and arouse the interest of academics. One may expect that the new Basel rules require more capital and impede economic growth. This special session proposes therefore to debate on new methodologies of bank risk computation (based either on market or accounting data), on drivers of bank risk-taking, on the effects of these methodologies on economic growth, and on other related topics.

Keywords: Banking, market-based risk, accounting-based risk, Z-score, Distance to Default.

JEL Codes: G21, G28

Special Session Organiser:

Ion LAPTEACRU, Associate Professor, Larefi, University of Bordeaux

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Paper Submission Procedure

Full papers may be submitted, as **doc-files or pdf-files**, to the special session organizer, **Ion LAPTEACRU** (ion.lapteacru@u-bordeaux.fr) and to the local organizers of the INFER Conference (infer@u-bordeaux.fr) by February 19th 2017. Please indicate that your submission is for the *Special Session on “Bank risk-taking”*.

Papers must be in English and must include a cover page with the following information:

- An abstract of up to 500 words, with JEL classification and no more than 5 keywords
- Authors' full name and affiliation
- Contact details for corresponding author, such as address, phone and e-mail

All submitted papers will be peer reviewed according to a high-quality and fast referee process. Authors will be notified whether their paper is accepted for presentation at the special session not later than April 2, 2017.

Special session presenters are expected to discuss one other paper during the session. The discussant assignments will be made by the special session organizer(s) at a later date.

Important dates

- Deadline for paper submission: **February 19, 2017**
- Deadline for notification of paper acceptance: **April 2, 2017**
- Deadline for early registration and payment: **May 2, 2017**
- Deadline for late registration and payment: **May 25, 2017**