

Call for Papers

Research Conference on Quantifying Systemic Risk

Jointly sponsored by
The Federal Reserve Bank of Cleveland and
the National Bureau of Economic Research

Joseph G. Haubrich and Andrew W. Lo, Organizers

The Federal Reserve Bank of Cleveland and the National Bureau of Economic Research invite submissions for a one-day conference on identifying and measuring systemic risk to be held at the NBER in Cambridge, MA on November 6, 2009. The goal of this conference is to bring together academics, policymakers, and market participants to make a constructive contribution to the ongoing national debate on the future of the financial system. The conference participants will consider new and innovative approaches to measuring systemic risk, both those that can serve as tools for macroprudential supervision and those that can capture the risks in systemically important financial markets and institutions.

The organizers are particularly interested in papers related to:

- Measures of risk for bank and non-bank financial institutions
- Methods for identifying stress and contagion in markets and organizations
- Practical (actionable) measures of systemic risk

The organizers plan to produce a small program (4–6 papers) designed to provide substantial opportunity for discussion and debate among informed participants, drawn from academia, regulatory agencies, and the financial industry. The papers and the discussant's comments will be published in a conference volume and presenters will be paid an honorarium.

Please send completed papers or a detailed abstract by email to:

alo@mit.edu and joseph.g.haubrich@clev.frb.org

and include “NBER SYSTEMIC RISK CONF” in the subject line.

The deadline for submissions is **April 2, 2009**.