

6th EBA POLICY RESEARCH WORKSHOP

“The future role of quantitative models in financial regulation”

London UK, 28-29 November 2017

CALL FOR PAPERS

Quantitative modelling plays a key role in decision making in all sectors of the economy, but especially in finance. The technological evolution and advances in computer science in the last decades have been enabling vast sectors of the society to embody in complex calculations for different objectives with economic usefulness.

The financial sector has been using extensively based models in several fields such as advanced risk management, pricing, trading and business decisions, payment systems, etc. Models – developed and run by both supervisors and financial intermediaries themselves – have also become an important element of financial regulation.

In this 6th EBA Policy Research Workshop, the EBA is seeking to explore the future role of quantitative modelling in financial regulation and supervisory activities. The workshop aims at bringing together economists and researchers from supervisory authorities and central banks, as well as leading academics, to discuss how the financial sector is evolving in the use of quantitative modelling and which challenges for institutions and for their regulators can we expect in the near future.

The organisers are, therefore, inviting the submission of policy-oriented, preferably empirical, research papers in the benefits and possible shortcomings of the use of financial modelling for regulatory purposes. Researchers from supervisory authorities and central banks are particularly encouraged to submit their papers for presentation. Submissions of papers are particularly welcome on the following topics:

- Early warning systems
- Internal models for calculating own funds requirements
- Accounting, especially under IFRS9
- Stress testing
- Resolution and valuation of assets
- Prudential valuation adjustments, model and basis risk
- Big data and applications

Interested parties should submit their draft papers and any queries to research.conferences@eba.europa.eu at the European Banking Authority.

The submission deadline is **August 4, 2017**.

Contributors will be notified by early **September 2017**.

PROGRAMME COMMITTEE

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