# **Call for Papers**

# 2025 Federal Reserve Stress Testing Research Conference

The conference will be held at the Federal Reserve Bank of Boston on October 16 and 17, 2025

## Paper Submission Deadline: Sunday, June 15, 2025

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 Great Financial Crisis, stress testing has become a key tool for evaluating the resilience of financial institutions and the financial system. For example, supervisory stress tests of large US banks are now conducted annually by the Federal Reserve 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. 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.

This conference is part of the Federal Reserve's efforts to highlight research into stress testing. For more information, please visit the website below, which also has links to prior conference agendas including 2024: <u>2025 Federal Reserve Stress Testing Research Conference - Federal Reserve Bank of Boston</u>

## **Conference Format**

The conference will be held in person, at the Federal Reserve Bank of Boston.

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 economic and macroprudential effects of stress tests and bank regulation
- Balancing the costs and benefits of bank regulation
- The roles and risks of nonbank financial intermediaries and their interplay with the banking system
- Financial instruments for risk transfer and their implications
- Modeling bank revenues, credit, and counterparty risks
- Interest-rate, liquidity, and inflation risk in the banking system
- Design of macroeconomic and financial market scenarios
- Regulatory and supervisory approaches to non-financial risks, such as cybersecurity and operational risk, and emerging technologies, such as AI

### Paper Submissions

We invite authors to submit papers or extended abstracts to <u>StressTestingConference@frb.gov</u> by **Sunday, June 15, 2025**. 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 around the end of July. We expect to have limited funding to help cover travel expenses for paper presenters and discussants affiliated with academic institutions. Please direct all questions to <u>StressTestingConference@frb.gov</u>.

## **Organizing Committee**

Azamat Abdymomunov, Federal Reserve Bank of Richmond Ronel Elul, Federal Reserve Bank of Philadelphia Anne Hansen, Federal Reserve Bank of Richmond Sharjil Haque, Federal Reserve Board Michal Kowalik, Federal Reserve Bank of Boston Lily Liu, Federal Reserve Bank of Boston Jose A. Lopez, Federal Reserve Bank of San Francisco Matthew Plosser, Federal Reserve Bank of New York James Wang, Federal Reserve Board