



## *International Risk Management Conference 2024*

*17<sup>th</sup> Edition of the Annual Meeting of The Risk, Banking and Finance Society*

**Milan (Italy) – SDA Bocconi**

**June 24-25, 2024**

[www.therisksociety.com](http://www.therisksociety.com)

### CALL FOR PAPERS

***“Risk Management Models, Policies, and Practices in Times of High Interest Rates and Uncertainty”***

#### KEY DATES:

**SUBMIT [HERE](#)**

Call for Papers Deadline: **April 12, 2024** (Full papers – Final Draft)

Paper Acceptance: **April 26, 2024**

After the successful hybrid event in Florence (Italy) where 150 colleagues presented their papers, we are happy to announce the IRMC2024 edition.

The **Risk Banking and Finance Society**, in collaboration with the IRMC permanent organizers **University of Florence, NYU Stern Salomon Center** and **Fundação Dom Cabral** in the role of South American HUB, the co-organizer **JRC-European Commission** and this year’s host institution **SDA Bocconi** invite you to join the 17<sup>th</sup> edition of the **International Risk Management Conference** in **July 24-25, 2024 (Milan, Italy)** which will bring together leading experts from various academic disciplines and professionals for a two days conference, including three keynote plenary sessions, three parallel featured sessions and a professional workshop. The conference welcomes all relevant theoretical, methodological, and empirical contributions.

#### **Keynote and Invited Speakers:**

Keynotes speakers of the 17<sup>th</sup> edition are **Michael Spence, Nobel Laureate 2001** (Stanford University), **Edward I. Altman** (NYU Stern) and **Menachem Brenner** (NYU Stern). Other prominent speakers will be announced as soon as they confirm their participation.

#### **Best Paper Awards:**

We are happy to announce the following awards:

- IRMC2024 BEST CONFERENCE PAPER
- MARKET RISK-RELATED PAPER
- BEST YOUNG RESEARCHER AWARD

Each paper will receive a prize of €1000.

## **Publication opportunities:**

### **Special Issue of *The Review of Asset Pricing Studies***

Executive editor: **Zhiguo He** (Stanford University)

The Review of Asset Pricing Studies will publish a special issue devoted to IRMC2024. Authors of papers presented at IRMC2024 are invited to submit their papers to this special issue. The submission deadline will be subsequently to the conference.

### **Special Issue of *Journal of Credit Risk***

Editors in chief: **Jens Hilscher** and **Linda Allen**

The Journal of Credit Risk will publish a special issue devoted to IRMC2024. Authors of papers presented at IRMC2024 are invited to submit their papers to this special issue. The submission deadline will be subsequently to the conference.

### **Selected Papers on *The Quarterly Journal of Finance***

The conference organizers, in collaboration with the editors of QJF will invite the authors of selected conference papers to submit their manuscripts to the journal.

### **Practitioners' Workshop on "Risk management practices in times of high interest rates and uncertainty" - moderated by **Maurizio Dallocchio (SDA Bocconi)****

Workshop speakers include **Davide Alfonsi (Intesa Sanpaolo, Chief Risk Officer)**, **Chiara Scotti (Federal Reserve Bank of Dallas, Senior Vice President and Director of Research)** and **Celso Brunetti (Federal Reserve Board)**.

## **Organizing Committee:**

*Permanent Conference Organizers:* Edward I. Altman (NYU Stern), Oliviero Roggi (University of Catania and FDC Dom Cabral), Celso Brunetti (Federal Reserve Board), Alessandro Giannozzi (University of Florence)

IRMC2024 Organizing Committee: Maurizio Dallocchio (Bocconi University); Leonardo Etro (SDA Bocconi)

*IRMC Co-organizer:* JRC-European Commission, Francesca Campolongo, Lucia Alessi and Andrea Pagano

*Scientific Committee Chairs:* Menachem Brenner (NYU Stern), Chiara Scotti (Federal Reserve Bank of Dallas)

## **Conference Topics:**

Both theoretical and empirical papers are encouraged in areas that include, but are not limited to: Asset pricing; Banking; Financial econometrics; Capital markets; Financial intermediation; Corporate finance; Financial crises; Corporate governance; Market microstructure; Financial regulation; International corporate finance; Risk management; Emerging market; Corporate investment decision; Global risk markets; Macro-financial linkages; Financial policy securitization; Behavioural finance; Financial integration; Mathematical & computational finance; Stochastic optimization approaches in finance; Mergers & acquisitions; Modelling, money and liquidity; Sustainable finance; Climate change risk.

Central Bank measures and liquidity “bazooka-effect” during COVID-19 pandemic; Liquidity risk and market liquidity in equity and debt markets, exchange-traded and OTC securities and derivatives; Information about coronavirus pandemic and asset prices determination: the impact of financial information on assets price; High-frequency data analysis and anomaly detection in stocks, oil, commodities, repos and potential; The impact of government policies implemented before or during the crisis on financial markets and institutions; Procyclical feedback of central counterparty margin requirements, regulatory capital requirements and bank risk-management practices; Borrower runs on bank lines of credit; Asset management performance during the pandemic: leveraged ETFs and crowded trades; Lending and performance of financial institutions during the crisis.

**A special session is dedicated to climate-change risks and resilience of financial institutions.**

A detailed list of topics can be found here: [click here](#)

### **Conference Submission:**

Full papers must be submitted by **April 12, 2024**. The accepted full papers will be presented in parallel sessions. Final minor revisions are acceptable. A maximum of two papers per person can be submitted but only one paper, if accepted, will be listed for presentation in the parallel sessions.

Abstract submission will entitle presenter to participate in the Poster Session only.

**To Submit: electronic submission at [click here](#)**

**For Submission Details: [click here](#)**

### **Social Event:**

Gala dinner

**Permanent Scientific Committee:** for info [click here](#)

### **Conference Management & Contact information:**

The Risk, Banking and Finance Society

Email: [irmc@therisksociety.org](mailto:irmc@therisksociety.org) – website: [www.therisksociety.com](http://www.therisksociety.com)

Hoping that you will join the conference,

Best Regards

On behalf of the Organizing Committee

**Oliviero Roggi**

University of Catania and FDC, Executive Conference Chairman