

Central Bank of Ireland Workshop
(In partnership with the International Banking, Economics, and Finance Association)

Banking, Credit and Macroprudential policy: What Can We Learn from Micro Data?
Dublin, Ireland
3-4 December 2018

The study of the banking sector and its interaction with households and firms has broadened greatly since the financial crisis and been facilitated by an expansion in access to confidential loan-level and credit registry data. One particular area that has experienced a surge in research interest in the post-crisis era is that of macroprudential regulatory policies, which are increasingly being implemented by national authorities. However, a detailed understanding of the effectiveness, transmission, and side-effects of these policies is only beginning to emerge. Research into these areas is vital in order to develop an analytical framework for the reasoning and implementation of such policies.

This workshop is the second of its kind following the inaugural event in November 2015. It aims to bring together academics and policy makers working on issues relating to bank lending, credit allocation decisions, and macro prudential regulation, with a focus on research underpinned by micro data. We invite submissions in the following areas (and others):

- Default, leverage, and refinance decisions of households and firms.
- Banks' reaction to the introduction of macroprudential policies
- Developments in stress testing.
- The use of banking microdata for macroeconomic questions.
- The transmission of macroprudential policies to the wider economy.
- Unintended consequences of macroprudential policy.

Scientific Committee:

Manuel Adelino (Duke University)

Martin Brown (University of St. Gallen)

W. Scott Frame (Federal Reserve Bank of Atlanta)

Andreas Fuster (Swiss National Bank)

Kristopher Gerardi (Federal Reserve Bank of Atlanta)

Robert Kelly (Central Bank of Ireland)

Michael Koetter (Halle Institute for Economic Research)

Fergal McCann (Central Bank of Ireland)

Camelia Minoiu (IMF and Wharton Business School)

Wayne Passmore (Federal Reserve Board)

Edward Prescott (Federal Reserve Bank of Cleveland) Kasper Roszbach (Norges Bank)

Rhiannon Sowerbutts (Bank of England)

Gregory Udell (Indiana University)

James Vickery (Federal Reserve Bank of New York)

SUBMISSION DEADLINE: Friday 28 August 2018 Please email your paper to: mfdadmin@centralbank.ie, with "workshop" in the subject bar. Participants must cover their own travel expenses. Decisions will be taken by late September 2018 and successful authors notified shortly thereafter.