



International Risk Management Conference 2022

15th Edition of the Annual Meeting of The Risk, Banking and Finance Society

Bari (Apulia Region, Italy), Free Mediterranean University (LUM Giuseppe Degennaro)

July 4-5, 2022

www.therisksociety.com

CALL FOR PAPERS

“Risk Management and Sustainability in an Era of Pandemic and Climate Change”

KEY DATES:

[SUBMIT HERE](#)

Call for Papers Deadline: **April 30, 2022** (Full papers – Final Draft)

Paper Acceptance: **May 15, 2022**

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 **LUM Giuseppe Degennaro** invite you to join the 15th edition of the **International Risk Management Conference** in **July 4-5, 2022 (Bari, Apulia Region, Italy)**. **The conference will be a hybrid event with both in-person and online paper presentation options.**

This year's meeting 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. All relevant theoretical, methodological, and empirical contributions are welcomed.

Keynote and Invited Speakers:

Invited speakers of the 15th edition are **Linda Allen** (CUNY & JRC Editor in Chief); **Edward I. Altman** (NYU Stern), **Menachem Brenner** (NYU Stern), **Iftekhar Hasan** (Fordham University) and **Anthony Saunders** (NYU Stern). Other speakers will be announced as soon as they confirm their participation.

Best Paper Awards:

In collaboration with **Classis Capital SIM**, we are happy to announce the following awards:

- IRMC2022 BEST CONFERENCE PAPER
- BEST COVID-19 RELATED PAPER
- BEST YOUNG RESEARCHER AWARD

Each paper will receive a prize of €1000.

Professional Workshop on Climate Change and Sustainability

Publication opportunities:

Special Issue of *The Journal of Credit Risk*

Editors-in-chief: **Linda Allen** (CUNY) and **Nikunj Kapadia** (University of Massachusetts)

The Journal of Credit Risk will publish a special issue devoted to IRMC2022. Authors of papers accepted to IRMC2022 are invited to submit their papers to this special issue. No submission fee is required. The submission deadline will be subsequently to the conference.

Selected Papers on *The Quarterly Journal of Finance*

The conference organizers, in collaboration with **Zvi Wiener**, **Giampaolo Gabbi** and **Dan Galai** and with the editors of *The Quarterly Journal of Finance*, will invite the authors of selected conference papers to submit their manuscripts to the journal.

Organizing Committee:

Permanent Conference Organizers: Edward I. Altman (NYU Stern), Oliviero Roggi (University of Catania), Alessandro Giannozzi (University of Florence)

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

IRMC2022 Co-organizer: Massimo Mariani (LUM)

IRMC2022 Host Institution: LUM Giuseppe Degennaro, Bari (Apulia Region, Italy)

Scientific Committee Chair: Menachem Brenner (NYU Stern)

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 dedicated to COVID-19’s impact on global financial stability and risk

management practices will be organized. This special session invites submissions related to the impact of the pandemic on sovereign institutions, economic consequences and on financial institutions and markets.

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

Conference Submission:

Full papers must be submitted by **April 30, 2022**. 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

Tel: +39-0552759724

Email: irmc@therisksociety.org – website: www.therisksociety.com

Hoping that you will join the conference,
Best Regards

On behalf of the Organizing Committee

Edward Altman, NYU Stern School of Business, Permanent Conference Chairman

Menachem Brenner, NYU Stern School of Business, Scientific Committee Chair

Massimo Mariani, LUM Giuseppe Degennaro, Host Institution Co-Chair

Oliviero Roggi, University of Catania, Executive Conference Chairman

Alessandro Giannozzi, University of Florence, RBF Society Treasurer