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Announcement / Call for Papers

“Concentration Risk in Credit Portfolios”: A Workshop on Applied Banking Research

Deutsche Bundesbank, Frankfurt/Eltville, Germany, 18 November 2005

The [Basel Committee on Banking Supervision](#) is organising a joint research workshop with the [Deutsche Bundesbank](#) and the [Journal of Credit Risk](#) for credit risk experts from banks, universities and supervisory authorities. The workshop will be held on 18 November 2005 in Frankfurt/Eltville, Germany. The Basel Committee hopes to intensify contacts among researchers of different institutions and to stimulate both theoretical and empirical research that assists bank supervision and regulation.

Researchers from banks, universities and supervisory authorities are encouraged to submit proposals for papers to be presented at the workshop. Submissions should be of high quality, originality and of relevance to risk management or bank supervision. Furthermore, they should be limited to unpublished, recent work in progress. The programme committee is particularly encouraging papers in the following areas:

- Estimation of asset correlations and default correlations including empirical work on the relative impact of systematic and idiosyncratic risk;
- Measuring and managing concentration risk of large single exposures, including capital allocation;
- Measuring and managing concentrations of risk in industry sectors and in geographical regions, including country risk;
- Stress testing of risk concentrations; and
- Empirical studies on the importance of lending concentrations in bank failures.

All papers must be submitted in English as PDF files and must be accompanied by an abstract of up to 450 words. The cover page of the paper should contain the title, name and affiliation of the authors as well as complete address and email addresses.

A special issue of the *Journal of Credit Risk* will be devoted to the workshop. Along with your submission, please indicate whether you would like the paper to be considered for publication in the special issue. All papers must pass the journal's regular refereeing process, and so acceptance to the conference does not guarantee publication.

Submissions should be sent to Martin Birn at the Basel Committee's Secretariat (martin.birn@bis.org) and must be received before **31 May 2005**. Participation is free for registered participants. The Deutsche Bundesbank will contribute toward the travel expenses of academic participants whose contributions have been accepted for presentation. Further information are available on <http://www.bis.org/bcbs/events/rtf05concentrisk.htm>. Any additional queries should be directed to martin.birn@bis.org. Authors will be notified by end of July 2005 whether their paper has been accepted.