Call for Papers

‘Information in bank asset prices: theory and empirics’

7-8 September 2007
Ghent University, Belgium

Authors are invited to submit papers for a conference on ‘Information in bank asset prices: theory and empirics’.
Mark Flannery (University of Florida, USA) will deliver the keynote speech on the conference theme.

Research related to the following topics will be considered:

- Banking and the macroeconomy
    - Are banks shock absorbers or sources of shocks? Do macro-shocks affect bank soundness?
    - Real estate prices and bank stock volatility
    - The interaction between bank stock and bond prices
    - Bank asset prices as predictors of financial distress

- Banking and financial stability
    - The competition-risk trade-off, market structure and risk-taking incentives
    - Pricing of deposit insurance schemes in Europe
    - Using market information for banking system risk assessment
    - Bank asset prices and their role for market discipline
    - Shock spillovers and contagion risk in the European banking industry

- Bank performance
    - Value and risk effects of mergers and acquisitions
    - Bank ownership structure, agency cost and long-run performance
    - Geographical versus functional diversification: benefits and risks

Submission deadline
Full papers (in word or pdf) should be sent via e-mail to bankassetprices@ugent.be no later than **1 May 2007**. The e-mail should additionally contain an abstract not exceeding 300 words and personal contact information of all the authors (name, title, affiliation, e-mail). From the submissions, the organizing committee will select 10 papers for presentation at the symposium. We expect a highly competitive selection procedure, with two referees per paper. Authors will be notified of the decision by end-May 2007. People submitting papers should also indicate whether they are willing to act as discussants.

Expenses
Expenses for travel (economy class round-trip) and accommodation will be covered for academic speakers and discussants.

Location

The conference will take place in the historical centre of Ghent, one of Belgium's oldest cities and the historical capital of Flanders.

Organizing committee
Lieven Baele (Tilburg University), Hans Degryse (Tilburg University), Olivier De Jonghe (Ghent University), Steven Ongena (Tilburg University), Rudi Vander Vennet (Ghent University).

More information can be found at http://www.feb.ugent.be/fineco/bankassetprices/. The conference program and other information will be posted on this website as they become available.