

CALL FOR PAPERS

OCC Bank Research Symposium on Depositor Behavior, Bank Liquidity, and Run Risk



The Office of the Comptroller of the Currency is soliciting academic research papers on depositor behavior, bank liquidity, and run risk in the banking system for submission by January 15, 2024.

Of particular interest to the program committee are topics related to the causes and consequences of funding risk, including:

- » Quantification and determinants of deposit franchise value
- » Presence and pricing of deposit insurance
- » Networked, brokered, uninsured, and institutional deposits
- » Changing behavior of depositors
- » Availability and pricing of deposit products and substitute products
- » Roles of financial innovation and technology in deposit markets
- » Effects of regulation and supervision on deposit markets
- » Repurchase agreements and reverse repurchase agreements and liquidity management
- » Determinants and consequences of liquidity shortfalls
- » Relationships between funding risk and asset holdings
- » Asset sales as a source of liquidity

Interested researchers are invited to submit papers to EconomicsSymposium@occ.treas.gov. Submissions must represent original, unpublished research.

The OCC will invite authors of selected papers to present to OCC staff and invited academic and government researchers at OCC Headquarters in Washington, D.C., June 5 through 7, 2024. Those interested in acting as a discussant may express their interest in doing so in their submission email. Authors of selected papers will be notified by March 1, 2024, and will have the option of presenting their papers virtually.