



## **Call for Papers for the UNCC-IRF Conference on Model Risk**

Date: March 18, 2016

Place: Charlotte, North Carolina

Organizers: University of North Carolina at Charlotte (UNCC)  
International Review of Finance (IRF)

Managing model risk has become a critical component in the post-crisis risk management practice for financial institutions. US regulators have also proposed a new set of regulations on the risk management framework and reserve requirement concerning model risk. In addition to large financial institutions, model risk is pervasive and even inevitable whenever a financial model is employed by market participants.

The Belk College of Business at the University of North Carolina at Charlotte (<http://belkcollege.uncc.edu/about-college/departments/finance>) and the International Review of Finance ([http://onlinelibrary.wiley.com/journal/10.1111/\(ISSN\)1468-2443](http://onlinelibrary.wiley.com/journal/10.1111/(ISSN)1468-2443)) will jointly organize a conference on model risk on March 18, 2016, in Charlotte, North Carolina. The conference will cover a broad range of topics related to model risk, including model risk governance framework, model risk measurement, asset pricing under model risk, model risk management, and model risk reserves. We look for papers on theoretical modelling, methodological developments and empirical studies concerning these topics.

Topics of interest to the conference include, but not limited to, the following:

- Classification of model risk
- Measuring model risk
- Model risk measurement tool
- Asset pricing under model risk
- Parameter uncertainty and model parameter estimation
- Model calibration and inconsistency
- Model risk management
- Model risk reserves
- Model risk governance framework
- CCAR and model risk
- Large scale data analysis and model risk
- Robust approach to model risk

In addition to academic presentations, the conference will feature speakers and panelists from financial institutions and regulatory bodies working on these related issues to promote mutual understandings between academics and practitioners.

#### PAPER SUBMISSION

A complete paper in PDF format must be submitted electronically by December 18, 2015 to [irf-2016@uncc.edu](mailto:irf-2016@uncc.edu). The authors of the papers accepted to the conference will be notified by January 18, 2016.

#### DUAL SUBMISSION TO THE INTERNATIONAL REVIEW OF FINANCE

The International Review of Finance plans to publish a special issue on model risk.

Papers submitted to the conference may be considered for the special issue if the authors have indicated their preference for the dual submission process to the journal.

The International Review of Finance (IRF) is a journal of the Asian Finance Association and the Nippon Finance Association. It strives to publish high-quality and cutting-edge research on all aspects of financial economics. In addition, the Letters Section in IRF is a premium outlet of letter-length research in all fields of finance. IRF is SSCI indexed with a 2014 impact factor of 1.179.