3rd LTI-Bank of Italy WORKSHOP ON

Long-term investors' trends: theory and practice

July 11th, 2022

CALL FOR PAPERS

The Long-Term Investors@UniTo (LTI@UniTO) initiative and the Directorate General for Economics, Statistics and Research of the Bank of Italy are organizing the 3rd Research Workshop on "Long-term investors' trends: theory and practice". The event will take place, in hybrid mode, on **July 11th, 2022** at the Bank of Italy, in Rome (Italy). Depending on the pandemic situation, the workshop may be held in virtual mode.

A limited number of highly relevant contributed papers will be included in the program.

WORKSHOP THEMES AND AIMS

The workshop will bring together researchers and professionals working on long-term investor trends, both from a theoretical and empirical perspective, to discuss research papers and agendas. It aims at fostering interactions between economists and professionals. Contributions from young researchers and professionals are particularly welcome. All accepted papers will be discussed by an expert in the field.

The organizers encourage submissions of papers on any topic within the overall theme of the conference and, in particular, in the following areas:

- long-term investors strategies and behavior in times of crisis, rising inflation and exit from highly expansionary monetary policy measures;
- portfolio allocation of insurance companies, pension funds, mutual funds;
- credit provision by banks, financial market turmoils and the role of monetary policy;
- non-bank finance, private equity, alternative investments;
- the impact of pandemic and macro uncertainty on the insurance sector and the development of insurance and reinsurance products for the corporate and retail segments;
- shock transmission channels from the real economy to financial institutions and amplification mechanisms of shocks through credit chains, fire sales and other procyclical mechanisms;
- emerging asset allocation and risk management trends for long-term investors;
- big-data and artificial intelligence to assess and manage exposures to risk factors;
- digitalization and its effects on the banking sector and long-term investors;
- climate risks, green finance, social and governance factors, and their integration in the investment and risk management practices of long-term investors;
- developments in financial markets and opportunities for financial institutions.

SELECTION PROCESS

Both theoretical and empirical papers will be considered. Only papers not yet accepted for publication should be submitted. The submission deadline is **May 29th, 2022**. Interested authors are invited to send an abstract or (preferably) the paper in PDF format to lti@carloalberto.org, together with an indication on whether they will be able to attend the workshop in Rome. Submissions will be acknowledged by e-mail to the submitting author. Acceptance will be notified by **June 1st, 2022 at the latest**.

ORGANIZING COMMITTEE

The program will be organized by Pietro Garibaldi (University of Torino), Marcello Pericoli (Banca d'Italia), Luca Regis (University of Torino) and Marco Taboga (Banca d'Italia).