

Call for papers - Workshop

Corporate Credit Analysis: Advances in Methodologies and the Use of AI

Banca d'Italia Branch, Via Cavour 131/a, Palermo - 6 June 2025

Hybrid format

The Financial Risk Management Directorate of Banca d'Italia, in cooperation with the Banca d'Italia regional branches in the In-house Credit Assessment System (ICAS) network, is organizing a workshop on "Corporate Credit Analysis: Advances in Methodologies and the Use of AI". The workshop will be hosted at Banca d'Italia's Palermo branch on 6 June 2025. Participation will be possible in presence or via a web connection. The organizing committee includes Antonio Scalia (lead), Francesco Columba, Raffaele Ferro, Francesco Monterisi and Flora Pontecorvo.

Applied research in corporate credit analysis is under way leveraging innovative methods and data. These developments provide opportunities as well as challenges for the central banks' credit assessment systems.

The workshop primary aim is to bring together experts in credit assessment to present and discuss methodological and empirical studies on the workshop subject, focusing on new methods and risk classes.

Topics of interest include, but are not limited to:

- corporate credit risk modelling
- application of artificial intelligence methods
- application of panel econometric methods
- analysis of cyber risks
- analysis of climate, social and governance risks
- use of open source data.

Indicatively ten to twelve papers will be selected for presentation among those submitted in response to this announcement. The selection of the papers for presentation will be based on quality and originality. After the workshop, the selected papers might be included in a volume with a leading international publisher.

Workshop deadlines:

- 18 April 2025 - paper to be sent to the organizing committee;
- 2 May 2025 - announcement of selected papers and workshop program;
- 7 May 2025 - registration to the workshop;
- 5 June 2025 - welcome dinner for all participants;
- 6 June 2025 - workshop followed by a guided walk for all participants.

Accommodation and travel expenses (economy class) for academic authors of accepted papers will be covered. The CEPR reimbursement limits will apply.

Workshop correspondence and queries may be addressed to
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