



Bank Leverage Dynamics and Bank Valuations

Guest Editor:

Prof. Dr. Plutarchos Sakellaris

Department of Economics,
Athens University of Economics
and Business, Patission 76, 10434
Athens, Greece

Deadline for manuscript
submissions:

closed (30 June 2021)

Message from the Guest Editor

- How do bank leverage dynamics affect bank charter value and profitability in the short and long term?
- What is the impact of tighter capital standards on bank charter value and profitability? Does capital regulation enhance charter value by making banks safer and reducing the deadweight costs of distress, or could this accelerate failure by reducing profitability and stifling shareholder incentives to voluntarily recapitalize banks?
- How do banks effect leverage adjustments on their balance sheet? To what extent are banks' choices over the mode of leverage adjustment affected by asset riskiness, asset diversification, debt structure (e.g., customer deposits vs. wholesale based), asset market conditions, or corporate governance characteristics?
- How do negative interest rates impact on bank valuations and leverage decisions?
- How does regulatory forbearance affect bank charter value, especially in view of extraordinary measures to loosen regulatory capital constraints and suspend loan provision rules under IFRS 9 following COVID-19?



mdpi.com/si/63427

This Special Issue will focus on these topics.

Special Issue



an Open Access Journal by MDPI

Editor-in-Chief

Prof. Dr. Thanasis Stengos

Department of Economics and
Finance, University of Guelph,
Guelph, ON N1G2W1, Canada

Message from the Editor-in-Chief

Researchers are most welcome to contribute original research articles or comprehensive review papers for consideration and publication in *Journal of Risk and Financial Management (JRFM)*, an on-line, open access journal. *JRFM* adheres to rigorous peer-review as well as editorial processes, and publishes high quality manuscripts that address theoretical, practical and empirical issues in analysing real life financial data. The goal of *JRFM* is to enable rapid dissemination of high impact research to the scientific community.

Author Benefits

Open Access: free for readers, with article processing charges (APC) paid by authors or their institutions.

High Visibility: indexed within Scopus, EconBiz, EconLit, RePEc, and other databases.

Journal Rank: CiteScore - Q1 (Business, Management and Accounting (miscellaneous))

Contact Us

*Journal of Risk and Financial
Management* Editorial Office
MDPI, Grosspeteranlage 5
4052 Basel, Switzerland

Tel: +41 61 683 77 34
www.mdpi.com

mdpi.com/journal/jrfm
jrfm@mdpi.com
[X@JRFM_MDPI](https://twitter.com/JRFM_MDPI)