

Special Issue

Bank Leverage Dynamics and Bank Valuations

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?

This Special Issue will focus on these topics.

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)



Journal of Risk and Financial Management

an Open Access Journal
by MDPI

CiteScore 5.0



mdpi.com/si/63427

*Journal of Risk and Financial
Management*
Editorial Office
MDPI, Grosspeteranlage 5
4052 Basel, Switzerland
Tel: +41 61 683 77 34
jrfm@mdpi.com

mdpi.com/journal/

jrfm





Journal of Risk and Financial Management

an Open Access Journal
by MDPI

CiteScore 5.0



[mdpi.com/journal/
jrfm](https://mdpi.com/journal/jrfm)



About the Journal

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.

Editor-in-Chief

Prof. Dr. Thanasis Stengos

Department of Economics and Finance, University of Guelph, Guelph,
ON N1G 2W1, Canada

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))