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Employment

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1-Jan-2000 → present

Research outputs

Reproducibility in Management Science

Management Science Reproducibility Collaboration, Fišar, M., Greiner, B., Huber, C., Katok, E., Ozkes, A., Homroy, S., Frey, V., te Kaat, D., Peter, N., Roszbach, K. & Soetevent, A., Mar-2024, In: *Management Science*. 70, 3, p. 1343-1356 14 p.

Bad Times, Good Credit

Becker, B., Bos, M. & Roszbach, K., Oct-2020, In: *Journal of Money, Credit, and Banking*. 52, S1, p. 107-142 36 p.

Collateral damaged? Priority structure, credit supply, and firm performance

Cerqueiro, G., Ongena, S. & Roszbach, K., Oct-2020, In: *Journal of Financial Intermediation*. 44, 13 p., 100824.

Housing Markets in Scandinavia: Supply, Demand and Regulation

Torstensen, K. N. & Roszbach, K., 2019, *Hot Property*. Nijskens, R., Lohuis, M., Hilbers, P. & Heeringa, W. (eds.). Springer, p. 129-139 11 p.

Credit ratings, private information, and bank monitoring ability

Nakamura, L. I. & Roszbach, K., Oct-2018, In: *Journal of Financial Intermediation*. 36, p. 58-73 16 p.

Collateralization, bank loan rates and monitoring

Cerqueiro, G., Ongena, S. & Roszbach, K., Jun-2016, In: *Journal of Finance*. 71, 3, p. 1295-1322 28 p.

Finance and growth: Time series evidence on causality

Peia, O. & Roszbach, K., Aug-2015, In: *Journal of Financial Stability*. 19, p. 105-118 14 p.

Financial Stability and Central Bank Governance

Koetter, M., Roszbach, K. & Spagnolo, G., Dec-2014, In: *International Journal of Central Banking*. 10, 4, p. 31-67 37 p.

Firm default and aggregate fluctuations

Jacobson, T., Linde, J. & Roszbach, K., Aug-2013, In: *Journal of the European Economic Association*. 11, 4, p. 945-972 28 p.

Corporate credit risk modeling and the macroeconomy

Carling, K., Jacobson, T., Lindé, J. & Roszbach, K., 2007, In: *Journal of Banking & Finance*. 31, 3, p. 845-868 24 p.

Internal ratings systems, implied credit risk and the consistency of banks' risk classification policies

Jacobson, T., Lindé, J. & Roszbach, K., 2006, In: *Journal of Banking & Finance*. 30, 7, p. 1899-1926 28 p.

Credit risk versus capital requirements under basel II: Are SME loans and retail credit really different?
Jacobson, T., Lindé, J. & Roszbach, K., 2005, In: Journal of Financial Services Research. 28, p. 43–75 37 p.

Exploring interactions between real activity and the financial stance
Jacobson, T., Lindé, J. & Roszbach, K., 2005, In: Journal of Financial Stability. 1, 3, p. 308-341

Governing the Governors: A Clinical Study of Central Banks

Frisell, L., Roszbach, K. F. & Spagnolo, G., 2005, (Unpublished) (Riksbank Research Paper Series; vol. 54)(Riksbank Working Paper Series; vol. 221).

Bank lending policy, credit scoring, and the survival of loans
Roszbach, K., 2004, In: Review of Economics and Statistics. 86, 4, p. 946-958 13 p.

Bank lending policy, credit scoring and value-at-risk
Jacobson, T. & Roszbach, K., Apr-2003, In: Journal of Banking & Finance. 27, 4, p. 615-633

Dormancy risk and expected profits of consumer loans
Carling, K., Jacobson, T. & Roszbach, K., 2001, In: Journal of Banking & Finance. 25, 4, p. 717-739 23 p.

Other employment

Research director, Norges Bank