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## Employment

**Research programme EEF**  
University of Groningen  
Netherlands  
1-Jan-2000 → present

## Research outputs

### **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 International Publishing, 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