

Kasper Roszbach  
Research programme EEF  
**Type of address: Postal address.**  
United Kingdom



## Employment

**Research programme EEF**  
University of Groningen  
Netherlands  
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 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