Frontiers of Research in Systemic Risk Forecasting Conference

28th November 2013
London School of Economics and Political Science

Organisers: Jon Danielsson (SRC, LSE) and Kyle Moore (SRC, LSE)

Programme

Registration opens at 09:30

10:00 Opening address: **Jon Danielsson** (SRC, LSE)

Session 1

Session Chair: **Jon Danielsson** (SRC, LSE)

10:05 **Beyond the credit gap: quantity and price of risk indicators for macroprudential policy**
Oliver Bush (Bank of England), *Rodrigo Guimarães (Bank of England), Hanno Stremmel (WHU).

10:50 **Now-casting and forecasting financial sector stress**
*Bernd Schwaab (European Central Bank)

11:35 Coffee break

Session 2

Session Chair: **Ron Anderson** (FMG/SRC, LSE)

12:00 **The disturbing interaction between countercyclical capital requirements and systemic risk**
*Wolf Wagner (Tilburg University)

13:00 LUNCH

Session 3

Session Chair: **Jean-Pierre Zigrand** (SRC, LSE)

14:00 **Endogenous leverage and asset pricing in double auctions**
Thomas Breuer (University of Applied Sciences Vorarlberg), *Martin Summer (Oesterreichische Nationalbank), Hans-JoachimVollbrecht (University of Applied Sciences Vorarlberg)

14:45 **The redistributive effects of financial deregulation**
*Anton Korinek (Johns Hopkins University and NBER), Jonathan Kreamer (University of Maryland)

15:30 Coffee break

Session 4

Session Chair: **Kyle Moore** (SRC, LSE)

16:00 **Looking at the tail: price-based measures of systemic importance**
*****Chen Zhou (De Nederlandsche Bank) and Nikola Tarashev (BIS)

16:45 **A proposal for an open-source financial risk model**
*Jong Ho Hwang (US Department of the Treasury) TBC

17:30 Conference close

***denotes speaker**

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