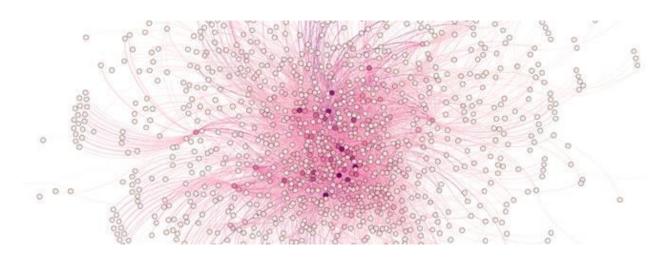# InterConnectedness Newsletter

Summer 2014

▢   The 14th Annual Bank Research Conference "Risk management after the crisis" will take place on September 18-19, 2014 in Arlington VA. Deadline: July 1, 2014. http://www.ssrn.com/update/ern/ernann/ann14056.html

▢   The 3rd Wharton Conference on Liquidity and Financial Crises will take place on October 10-11, 2014 in Philly. Deadline: June 1, 2014. Submission form on https://whartonfic.wufoo.com/forms/wharton-liquidity-and-financial-crises-submission/

▢   The NYFed/Boston Fed Workshop on the Risks of Wholesale Funding take place on August 13, 2014 in New York. Deadline: May 31, 2014. http://www.newyorkfed.org/research/conference/2014/risks_wholesale_funding.html

▢   The 5th NY Fed/Boston Fed Conference on Macro-Financial Linkages will take place on October 3-4, 2014 in Boston. Deadline: June 30, 2014. http://www.bostonfed.org/Macro-Finance-2014/

▢   The SOCINFO 2014 Intl Conference on Social Informatics will take place on November 10-13, 2014 in Barcelona. Deadline: August 8, 2014. http://socinfo2014.org/

▢   The 8th Conference on Computational and Financial Econometrics (CFE 2014) will take place on December 6-8, 2014 in Pisa. Deadline: July 1, 2014. http://www.cfenetwork.org/CFE2014/

▢   The 3rd Fordham-J of Banking and Finance Conference will take place on December 19-20, 2014 at Xiamen University, Fujian. Deadline: July 31, 2014. http://www.ssrn.com/update/fen/fenann/ann14143.html

▢   The IMF/INET/Bundesbank conference Interconnectedness: Building Bridges between Research and Policy took place on May 8-9, 2014 in Washington, DC.

> o   The program is available
> on http://www.imf.org/external/np/seminars/eng/2014/interconnect/index.htm
>
> o   Audio files are available
> on https://www.dropbox.com/sh/terf7ixk6wuqa1f/AAAt8RY023KmLLpWAAwcrGNsa
>
> o   Key lessons are summarized in an IMF Survey article:
> http://www.imf.org/external/pubs/ft/survey/so/2014/RES052314A.htm

CONFERENCE PROGRAM

▢   The 9th Conference of the Financial Intermediation Research Society will take place on June 1-4, 2014 in Quebec City. The program is available
on http://finance.wharton.upenn.edu/conferences/firsprogram/FIRS2014Program.pdf

▢   The 50th Annual Conference on Bank Structure and Competition "Transitioning to the new normal in banking" took place on May 7-9, 2014. The program is available
on http://www.chicagofed.org/webpages/events/2014/bank_structure_conference.cfm#

▢   The 49th Annual Conference of the Western Finance Association will take place in Monterey on June 15-18, 2014. The program is available
on http://wpweb2.tepper.cmu.edu/wfa/2014_Preliminary_WFA_Program.pdf

▢   The IRMC 2014 International Risk Management Conference will take place on June 23-24, 2014 in Warsaw. The program is available on http://www.irmc.eu/default.asp?iId=JILFG

▢   The 2014 SFS Finance Cavalcade was hosted by Georgetown University on May 18-21, 2014. The program is available onhttp://sfs.org/wp-content/uploads/2014/05/2014-SFS-Finance-Cavalcade-Program.pdf

▢   The INFINITI 2014 Conference will take place on June 6-8, 2014 in Florence. The program is available
onhttps://www.openconf.org/infiniti2014/modules/request.php?module=oc_program&action=program.php&p=program&OPENCONF=elmha06m57gclie5steg6lipm2

▢   The 2014 Conference on Social Computing, Behavior-Cultural Modeling, and Prediction (SBP) took place on April 1-4, 2014 at the UCDS. The program is available on http://sbp-conference.org/program/

⬚ Bank networks, interbank liquidity runs, and the identification of banks that are too interconnected to fail https://www.ecb.europa.eu/events/pdf/conferences/mar_net/Karas_Schoors_2012-10-22.pdf?26979200179b6c6c214fd9fc611316bb

⬚ Networks of common asset holdings: Aggregation and measures of vulnerability http://papers.ssrn.com/sol3/papers.cfm?abstract_id=2379669

⬚ Macro-networks – An application to the Euro area accounts http://www.ecb.europa.eu/pub/pdf/scpwps/ecbwp1510.pdf

⬚ Macro-networks as determinants of crises https://openconf.s3.amazonaws.com/INFINITI2014/papers/346.pdf?AWSAccessKeyId=1S4TZ7FHYC2HTER44JG2&Signature=RF%2BedLCKElPpftDQ4IF97RoRlY8%3D&Expires=1401124502

⬚ Systemic risk and heterogeneous leverage in banking networks: Implications for banking regulation http://www.econ.boun.edu.tr/kuzubas/docs/umut_can_burak_2014_4_mart.pdf

⬚ Human-mobility networks, country income, and labor productivity http://papers.ssrn.com/sol3/papers.cfm?abstract_id=2416574

⬚ Does human migration affect international trade? A complex-network perspective http://www.plosone.org/article/info:doi/10.1371/journal.pone.0097331

⬚ Network risks and key players: A structural analysis of interbank liquidity https://wpweb2.tepper.cmu.edu/wfa2014/wfasecure/upload/2014_PA_662526_497524_339713.pdf

⬚ Sovereign, bank, and insurance credit spreads: Connectedness and system networks http://www.sec.gov/divisions/riskfin/seminar/pelizzon042913.pdf

⬚ Dealer networks: Market quality in OTC markets http://www.newyorkfed.org/research/conference/2012/MP_Workshop/Li_Schuerhoff_dealer_networks.pdf

⬚ Identifying central bank liquidity super-spreaders in interbank fund markets http://www.banrep.gov.co/sites/default/files/publicaciones/archivos/be_816.pdf

⬚ Size and complexity in model financial systems http://www.pnas.org/content/109/45/18338.abstract

⬚ Derivatives and credit contagion in interconnected networks http://link.springer.com/article/10.1140%2Fepjb%2Fe2012-20740-0#page-1

⬚   Co-Pierre Georg and Tarik Roukny are developing NetGen, an open source software to clean and analyze supervisory data on financial networks. They used NetGen to extract the German interbank network from large credit register data, process it, match it with supervisory information on bank balance sheets, and perform network analysis on the data. You can find the latest version of the software on http://www.netgen-toolbox.org/. For any questions, please contact troukny@ulb.ac.be

<mark>OTHER</mark>

⬚   The **Financial Risk and Stability Network** is an independent new initiative focusing on financial risk, regulation and financial sector reforms in the EU. It contributes to the provision of information and debates from a scientific and civil society perspective. The initiative started setting up an information platform (www.financial-stability.org) and organizing events. Next event will be a conference about the role of the ECB and a common supervision in the EU on October 30 in Berlin. Contributions to the information platform are welcome.

⬚   **ConnectedAction** is a blog with information on networks research, software, and meetings:http://www.connectedaction.net/

⬚   List of research centers on networks and complex systems: https://sites.google.com/site/businesssna/network-reseach-centers

 Please do not hesitate to share with us recent working papers and news for the newsletter; and to forward the newsletter to your colleagues.

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