

# InterConnectedness Newsletter

## 2018-Q1



### CONFERENCE ANNOUNCEMENTS

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- The Emerging Markets Group Workshop on "International Capital Flows: Drivers and Policy Responses" will take place in London during May 3-4. Deadline: **Jan 22**.  
<https://www.ssrn.com/en/index.cfm/fen/ads/fenann17310/>
- The 7th MoFIR Workshop on Banking will take place in Ancona during Jun 14-15. Deadline: **Jan 31**.  
<https://sites.google.com/site/mofirunivpm/home/events/mofir2018>
- The Cambridge INET Conference on "Heterogeneity in Macroeconomics a Decade after the Crisis" will take place on May 4-5 at Jesus College in Cambridge. Deadline: **Jan 31**.  
<https://www.inet.econ.cam.ac.uk/our-events/heterogeneity-in-macroeconomics-a-decade-after-the-crisis>
- The INFINITI Conference on International Finance will take place in Poznan during Jun 11-12. Deadline: **Jan 31**. <https://infiniteconference.com/call-for-papers-2018/>
- The Conference "Risk sharing, macroeconomic interdependencies and imbalances" will take place in Prague during Mar 23-24. Deadline: **Jan 31**. <http://ademu-project.eu/call-for-papers-risk-sharing-and-macroeconomic-interdependencies/>
- The CEPR Conference on Competition and Regulation in Financial Markets will take place on May 31 at Imperial College London. Deadline: **Jan 31**. Papers on technology in financial services, financial regulations, business model diversity, and regulatory arbitrage are welcome. Submissions to [conference@bankofengland.co.uk](mailto:conference@bankofengland.co.uk)
- The 25th Global Finance Conference will take place in Paris during Jul 3-5. Deadline: **Jan 31**.  
<https://www.glofin.org/>
- The 45th Annual Meeting of the European Finance Association (EFA) will take place during Aug 22-25 in Warsaw. Deadline: **Feb 1**. <http://efa2018.sgh.waw.pl/submission>

- The IBEFA Summer Meeting at the 2018 WEAI Conference will take place during Jun 26-30 in Vancouver. Deadline: **Feb 1**. Submissions through <https://www.conftool.pro/ibefa-weai2018/> and queries to Niki Maas at [ibefa.conferences@gmail.com](mailto:ibefa.conferences@gmail.com)
- The 17th GEP Postgraduate Conference will take place on April 19-20 at the University of Nottingham. Papers on globalization and economic policy are welcome. Deadline: **Feb 2**. <https://www.nottingham.ac.uk/gep/news-events/upcoming-events/events/17th-annual-postgraduate-conference.aspx>
- The 4th Annual International Conference on Computational Social Sciences will take place in Evanston (IL) during Jul 13-15. Deadline: **Feb 4**. <http://www.kellogg.northwestern.edu/news-events/conference/ic2s2/2018.aspx>
- The 2018 FEBS Conference will take place during Jun 4-6 in Rome. There will be special Issues in JFSR and EJP. Deadline: **Feb 4**. <https://febs2018.ccmgs.it/>
- The EEA-ESEM Annual Congress will take place in Cologne during Aug 27-31. Deadline: **Feb 15**. <http://www.eea-esem-congresses.org/index.php?sezn=6&page=130>
- The 3rd Conference on Financial Markets and Macroeconomic Performance will take place in Frankfurt during May 7-8. Deadline: **Feb 15**. [http://safe-frankfurt.de/fileadmin/user\\_upload/editor\\_common/Events/2018\\_DFG/2018\\_CfP\\_Fin\\_Markets\\_Macro\\_Performance.pdf](http://safe-frankfurt.de/fileadmin/user_upload/editor_common/Events/2018_DFG/2018_CfP_Fin_Markets_Macro_Performance.pdf)
- The 2018 Annual Meeting of the Central Bank Research Association will take place during Aug 20-21 in Frankfurt. Deadline: **Feb 15**. <https://hq.ssrn.com/GroupProcesses/RedirectClick.cfm?partid=516363&corid=5083&runid=18148&url=http://cebra.org/wp-content/uploads/2017/12/Call-for-Papers-2018-CEBRA-meeting-at-SAFE-Frankfurt.pdf>
- The Crypto Valley Conference: Economics and Finance Track will take place during Jun 20-22 in Zug, Switzerland. Deadline: **Feb 15**. <https://www.ssrn.com/en/index.cfm/fen/ads/fenann17357/>
- The 3rd Macroeconomics/International Finance Conference will take place at Fordham University in New York City on May 4. Deadline: **Feb 16**. <https://www.dropbox.com/s/8cbjpaq5j7n0vvhz/CfP2018-Fordham.pdf?dl=0>
- The Workshop "Information, causal models, and model diagnostics" will take place at Carnegie Mellon University during Apr 14-15. Papers on causal inference in network analysis are welcome. Deadline: **Feb 16**. [https://www.american.edu/cas/economics/info-metrics/workshop/workshop-2018-spring.cfm#CP\\_JUMP\\_4786441](https://www.american.edu/cas/economics/info-metrics/workshop/workshop-2018-spring.cfm#CP_JUMP_4786441)
- The 2nd Workshop on Corporate Debt Markets will take place on May 15 at Cass Business School in London. Deadline: **Feb 16**. Previous workshop [program](#). Submissions to [Francesc.Rodriguez-Tous@city.ac.uk](mailto:Francesc.Rodriguez-Tous@city.ac.uk)
- The 24th International Conference on Computing in Economics and Finance (CEF) will take place in Milan during Jun 19-21. Deadline: **Feb 18**. [http://comp-econ.org/CEF\\_2018/](http://comp-econ.org/CEF_2018/)
- The 10th ECB Workshop on Forecasting Techniques: Economic Forecasting with Large Datasets will take place in Frankfurt during Jun 18-19. Deadline: **Feb 28**. [https://www.ecb.europa.eu/pub/conferences/html/20180618\\_10th\\_ecb\\_workshop\\_forecasting.en.htm](https://www.ecb.europa.eu/pub/conferences/html/20180618_10th_ecb_workshop_forecasting.en.htm)  
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- The Conference "Uncertainty and Economic Activity: Measurement, Facts and Fiction" will take place in Beijing during May 10-11. Deadline: Feb 28.  
<http://www.policyuncertainty.com/media/Uncertainty%20and%20Economic%20Activity.pdf>
- The CEPR/Bank of Finland Conference "Money in the digital age" will take place in Helsinki on Jun 12-13. Deadline: **Feb 28**. [https://www.suomenpankki.fi/globalassets/en/research/seminars-and-conferences/conferences-and-workshops/documents/cepr2018/call-for-papers-2018-money-in-the-digital-age\\_091217.pdf](https://www.suomenpankki.fi/globalassets/en/research/seminars-and-conferences/conferences-and-workshops/documents/cepr2018/call-for-papers-2018-money-in-the-digital-age_091217.pdf)
- The Workshop on Optimal Experimentation in Economics will take place during May 3-4 in Siena, Italy. Deadline: **Mar 1**. <https://sites.google.com/site/34maysiena/home>
- The Paul Woolley Centre for the Study of Capital Market Dysfuncionality in collaboration with the Bank for International Settlements Eleventh Annual Conference will take place during Jun 7-8 in London. Deadline: **Mar 15**. [https://www.bis.org/events/pwc\\_cfp2018.pdf](https://www.bis.org/events/pwc_cfp2018.pdf)
- The 6th Barcelona GSE Summer Forum will take place during Jun 11-22 in Barcelona. Workshops with associated deadlines (monetary policy, international capital flows, networks, and financial intermediation) on <https://www.barcelonagse.eu/summer-forum>
- The 2018 Annual Conference in International Finance will take place at the BI Norwegian Business School on Jun 22. Deadline: **Mar 18**. <https://www.ssrn.com/en/index.cfm/fen/ads/fenann17311/>
- The 2018 Annual Conference of the Northern Finance Association will take place in Charlevoix, Quebec during Sep 21-23. Deadline: **Mar 23**. <http://bit.ly/NFA2018call>
- The 1st Endless Summer Conference on Financial Intermediation and Corporate Finance will take place during Sep 6-7 in Larnaca (Cyprus). Deadline: **Apr 3**. <http://mailchi.mp/cepr/call-for-papers-1st-endless-summer-conference-on-financial-intermediation-and-corporate-finance-6-7-september-2018-larnaca-cyprus>
- The NBP-Bank of Lithuania-CEBRA-CEPR Conference: International Spillovers will take place in Warsaw during Sep 20-21. Deadline: **Apr 30**.  
<http://www.nbp.pl/homen.aspx?f=/badania/konferencje/2018/international-spillovers/index.html>

## CONFERENCE PROGRAMS

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- The 10th Annual Conference of the Paul Woolley Center for the Study of Capital Market Dysfuncionality took place during Jun 1-2. Program on <http://www.lse.ac.uk/fmg/researchProgrammes/paulWoolleyCentre/events/10thAnnualConference/10th-PWC-conference---draft-programme.pdf>
- The 12th Annual FIRS Conference took place in Hong Kong during Jun 5-7. Program on <https://firsocietyblog.files.wordpress.com/2017/08/firs2017.pdf>
- The CEPR European Conference on Household Finance took place on Oct 6-7 in Alghero (Sardinia). Program on <https://cepr.org/5681/programme>
- The 3rd Annual Volatility Institute Conference at NYU Shanghai "Derivatives and Volatility" took place on Nov 17. Program on <https://research.shanghai.nyu.edu/centers-and-institutes/vins/vins-third-annual-conference>

- The 30th Australasian Finance and Banking Conference took place during Dec 13-15 in Sydney. Program on [https://www.business.unsw.edu.au/About-Site/Schools-Site/banking-finance-site/Documents/AFBC\\_Schedule.pdf](https://www.business.unsw.edu.au/About-Site/Schools-Site/banking-finance-site/Documents/AFBC_Schedule.pdf)
- The International Rome Conference on Money, Banking and Finance took place during Dec 14-16. Program on <http://2017.mbf-rome.it/xxvi/program/>
- The 5th Paris Financial Management Conference took place during Dec 18-20 in Paris. Program on <http://khuongnguyen.free.fr/PFMC2017/PFMC2017Program.pdf>
- The HKUST Finance symposium took place during Dec 11-12 in Hong Kong. Program on [http://w3.bm.ust.hk/fin/2017symposium/Program\\_with\\_paper3.pdf](http://w3.bm.ust.hk/fin/2017symposium/Program_with_paper3.pdf)
- The 8th Tel Aviv Finance Conference took place during Dec 17-19. Program on <https://www.dropbox.com/s/fjkuv7rk60xxceq/The%208th%20TAU%20Finance%20Conference%20-%20December%202017.pdf?dl=0>
- The RIDGE 2017 December Forum took place in mid-Dec in Montevideo. Programs of the [International Macro](#) and [Financial Stability](#) workshops on <http://www.ridge.uy/ridge-forums/2017-december-forum/>
- The 2nd FINEXUS Conference on Financial Networks and Sustainability: Closing the Gaps between Finance and Sustainability took place during Jan 17-19 in Zurich. Program on <http://www.finexus.uzh.ch/en/events/conference-financial-networks-2.html>
- The CEPR Conference on “International Financial Integration in a Changing Policy Context -- The End of an Era?” will take place in Brussels during Mar 1-2. Program on <https://cepr.org/30013>
- The PNC University of Kentucky Finance Conference will take place in Lexington Kentucky during Apr 26-28. Program and registration on <http://www.uky.edu/financeconference/>
- The Rodney L. White Center for Financial Research Conference on Financial Decisions and Asset Markets will hold a conference on asset pricing on Mar 16 at the Wharton School (UPenn) in Philadelphia. Program and registration forthcoming on <https://rodneywhitecenter.wharton.upenn.edu/>
- The 11th Swiss Winter Conference on Financial Intermediation will take place during Mar 18-21 in Lezerheide (Switzerland). Program on <https://drive.google.com/file/d/1Dy9eTjPGu463G04XELJcsboOMJ6vnMMv/view>
- The “Sovereign debt and financial intermediation” Conference will take place in Ottawa during Apr 23-24. Program and registration forthcoming on <http://www.greta.it/sovereign/sovereign5/sovereign5.htm>
- The Fifth Annual Conference on Financial Market Regulation will take place during May 10-11 in Washington DC. Program and registration forthcoming on [https://www.sec.gov/dera/announcement/dera\\_event-051018\\_5th-annual-conference-fin-market-reg](https://www.sec.gov/dera/announcement/dera_event-051018_5th-annual-conference-fin-market-reg)

## **POLICY ARTICLES, SPEECHES, REPORTS**

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- Adrian - "[Assessing Global Financial Stability](#)" - October 2017
- [The Minneapolis Plan to End Too Big to Fail](#) - December 2018 (with coverage in [American Banker](#))
- Gruenberg - "[Financial regulation - A post-crisis perspective](#)" (video) - November 2017
- Broadbent - "[Brexit and interest rates](#)" - November 2017
- OFR Report on "[Risks to Financial Stability](#)" - December 2017
- Danielsson - "[Artificial intelligence and the stability of markets](#)" - November 2017
- Passmore-von Hafften - "[Are Basel's capital surcharges for global systemically important banks too small?](#)" - February 2017
- Goldin-Kutarna - "[Risk and complexity](#)" - Finance and Development

- [“Teaching machines to do monetary policy”](#) - Central Banking
- Georg - Lecture slides on [Fintech, Crypto currencies, and Financial regulation](#)

## ACADEMIC RESEARCH

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- Acemoglu-Azar [“Endogenous production networks”](#)
- Adrian-Fleming-Vogt [“An Index of Treasury Market Liquidity: 1991-2017”](#)
- Aizenman-Chinn-Ito [“Financial spillovers and macroprudential policies”](#)
- Arellano-Bai-Lizarazo [“Sovereign risk contagion”](#)
- Avdjiev-Bogdanova-Bolton-Jiang-Kartasheva [“CoCo issuance and bank fragility”](#)
- Babina-Garcia-Tate [“Friends during hard times: Evidence from the Great Depression”](#)
- Bailey-Cao-Kuchler-Stroebel [“Social networks and housing markets”](#)
- Barrell-Karim-Macchiarelli [“Towards an understanding of credit cycles: Do all credit booms cause crises?”](#)
- Blattner [“When losses turn into loans: The cost of undercapitalized banks”](#)
- Bordo [“A historical perspective on the quest for financial stability and the monetary policy regime”](#)
- Davila-Walther [“Does size matter? Bailouts with large and small banks”](#)
- Davis [“Global production networks and the private organization of world trade”](#)
- Devereux-Gente [“Fiscal spillovers within the European Union”](#)
- Di Tella-Kurlat [“Why are banks exposed to monetary policy?”](#)
- Epure-Mihai-Minoiu-Peydro [“Household credit, global financial cycle, and macroprudential policies: Credit register evidence from an emerging country”](#)
- Heipertz-Ranciere-Valla [“Domestic and international sectoral portfolios: Network structure and contagion effects”](#)
- Duarte-Jones [“Empirical network contagion for US financial institutions”](#)
- Herman [“Identifying multilateral dependencies in the world trade network”](#)
- Kaminsky [“The center and the periphery: Two hundred years of international borrowing cycles”](#)
- Korobilis-Yilmaz [“Measuring Dynamic Connectedness with Large Bayesian VAR Models”](#)
- Lim [“Firm-to-firm sticky production networks”](#)
- Nash-Okat [“Financial networks and the real economy”](#)
- Paddrick-Rajan-Young [“Contagion in the CDS market”](#)
- Richmond [“Trade network centrality and currency risk premia”](#)
- Romer-Romer [“Why some times are different: Macroeconomic policy and the aftermath of financial crises”](#)
- Segoviano-Espinoza [“Consistent measures of systemic risk”](#)
- Uluc-Wieladek [“Capital requirements, risk shifting and the mortgage market”](#)
- Vallee-Zeng [“Market place lending: A new banking paradigm?”](#)
- Zou [“Endogenous production networks and gains from trade”](#)
- Wang-Jiang-Lin-Xie-Stanley [“Interconnectedness and systemic risk of China's financial institutions”](#)
- 2018 AEA/AFA session on [“Contagion in financial networks”](#)
- 2018 AEA/AFA session on [“Global production networks”](#)
- 2018 AEA/AFA session on [“Production networks”](#)
- 2018 AEA/AFA session on [“Panel and network data”](#)

- 2018 AEA/AFA session on “[Structural estimation of network models: Recent advances and applications](#)”
- New issue ([Vol 3, No 3, Sep 2017](#)) of the Journal of Network Theory in Finance

## MISCELLANEOUS

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- **[journal special issue]** The Journal of Risk and Financial Management will publish a special issue on “Analysis of Global Financial Markets” under the guest editorship of Dror Y. Kenett. Deadline: Mar 31. Papers on the complexity of the global financial system, cross-border interconnections, and interdependencies are welcome. [http://www.mdpi.com/journal/jrfm/special\\_issues/agfm](http://www.mdpi.com/journal/jrfm/special_issues/agfm)
- **[visualizations]** The 5th Anniversary of “Data Stories,” a research visualization exhibition will take place at CEU Center for Network Science (CNS) starting Feb 20 in Budapest. The event brings together students, faculty, and practitioners to share their work and tools for data analysis and visualization. Deadline: **Feb 12**. <https://datastories2018.weebly.com/>
- **[conference]** The “Showcasing women in finance” conference will take place on Mar 2 in Miami. Registration and program forthcoming on <https://www.bus.miami.edu/thought-leadership/business-conferences/showcasing-women-in-finance/index.html>
- **[article]** Teaching machines to do monetary policy <https://www.centralbanking.com/technology/3270121/teaching-machines-to-do-monetary-policy>
- **[special paper]** Artificial intelligence, financial risk management and systemic risk <http://www.systemicrisk.ac.uk/sites/default/files/downloads/publications/SP13.pdf>
- **[prize]** The Ieke van den Burg Prize for Research on Systemic Risk will be awarded by the ESRB for outstanding research conducted by young scholars (<35yo) on one of the following broad topics: the role of macroprudential policy, regulatory issues in banking/finance, financial instability and the real economy, causes of financial crises and systemic risk, etc. Deadline: **Mar 31**. Applications should be submitted by email to [ESRB-ASC\\_Prize@ecb.europa.eu](mailto:ESRB-ASC_Prize@ecb.europa.eu)
- **[platform]** The FNA launched the First Graph Analytics Platform for Finance. The FNA Platform has over 250 graph and machine learning algorithms that allow users to implement advanced analytics solutions to investigate the interconnectedness of data. FNA empowers business analysts to carry out and automate advanced data science tasks. Users can try the new platform for 30 days at [www.fnalab.com](http://www.fnalab.com).
- **[off-topic]** Labor mobility, social networks, and economic growth in cities <https://cns.ceu.edu/article/2017-11-20/labor-mobility-social-networks-and-economic-growth-cities>
- **[off-topic]** Network structure and the exploration and exploitation of complex technological landscapes <https://cns.ceu.edu/article/2017-11-30/network-structure-and-exploration-and-exploitation-complex-technological>
- **[off-topic]** Cascading collapse of online social networks <https://www.nature.com/articles/s41598-017-17135-1>
- **[summer course]** The 11th Annual Dresden University of Technology summer course in agent-based modeling is accepting applications. Deadline: **Mar 16**. <https://tu-dresden.de/bu/umwelt/forst/ww/bsa/courses-workshops/summerschool>

- **[sticky]** Yale School of Management is offering a *Master of Management Studies in Systemic Risk*. A first-of-its-kind, specialized master's degree for early- and mid-career employees of central banks and other major regulatory agencies with a mandate to manage systemic risk. The year-long program focuses in macro-prudential policy, financial crisis management, global financial regulation, monetary economics, capital markets, and central banking. <http://som.yale.edu/programs/mms-systemic-risk>
- **[sticky]** *The Journal of Network Theory in Finance* is accepting submissions. For more information see <http://www.risk.net/type/journal/source/journal-of-network-theory-in-finance>

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