

InterConnectedness Newsletter

2018-Q2



CONFERENCE ANNOUNCEMENTS

- The 2018 IFABS Conference “Ten years after the 2008 financial crisis: Where are we headed now?” will take place at Porto Business School during Jun 30-Jul 2. Deadline: **Mar 15**. <http://www.ifabs.org/>
- The International Risk Management Conference 2018 - 11th Edition of the Annual Meeting of The Risk, Banking and Finance Society will take place during Jun 7-8 in Paris. Deadline: **Mar 15**. <http://www.therisksociety.com/>
- The International Risk Management Conference 2018 - 11th Edition of the Annual Meeting of The Risk, Banking and Finance Society will take place during Jun 7-8 in Paris. Special issue - *Journal of International Financial Markets, Institutions & Money*. Deadline: **Mar 15**. <http://www.therisksociety.com/>
- The “Housing, credit and heterogeneity: New challenges for stabilization policies” Conference will take place at Sveriges Riksbank (Stockholm) during Sep 13-14. Deadline: **Mar 15**. <https://www.dropbox.com/s/yunjextf1liw05c/Call%20for%20Papers%20-%20Housing%20heterogeneity.pdf?dl=1>
- The University of Washington 4th Summer Finance Conference will take place in Seattle during Jul 29-31. Deadline: **Mar 15**. <https://foster.uw.edu/faculty-research/academic-departments/finance-and-business-economics/summer-finance-conference/>
- The Summer Institute of Finance Conference "Fintech / Chinese Financial Markets and Institutions" will take place during Jul 16-17 in Shanghai. Deadline: **Mar 18**. <http://www.cafr-sif.com>
- The 2018 Northern Finance Association will hold its 30th Annual Conference during Sep 21-23 in Charlevoix (Quebec). Deadline: **Mar 23**. <http://northernfinanceassociation.org>
- The Yale Program in Financial Stability: The Financial Crisis Ten Years Afterwards will take place during Aug 2-3 at Yale School of Management. Deadline: **May 15**. <https://som.yale.edu/event/2018/08/the-financial-crisis-ten-years-afterwards-call-for-papers>

- The 1st European Midwest Micro/Macro Conference (EM3C) will take place in Bonn during Oct 5-6. Deadline: **May 31**. <https://www3.nd.edu/~rbachman/call%20for%20papers%20EMMMC%202018.pdf>
- The 7th Oxford Financial Intermediation Theory Conference (OxFIT) will take place during Aug 28-29 in Oxford. Deadline: **Apr 16**. <https://www.sbs.ox.ac.uk/oxfit-call-papers>
- The 4th IWH-FIN-FIRE Workshop on “Challenges to financial stability” will take place during Aug 20-21 in Halle (Saale). Deadline: **Apr 28**. <https://www.dropbox.com/s/ssa2i0oa31ftifv/CfP%20Halle%20Fin%20Stability.pdf?dl=1>
- The 2019 ASSA (AEA/AFA) Meetings will take place in Atlanta during Jan 4-6. Deadline for AEA paper submissions: Apr 1. Deadline for AEA complete session submissions: Apr 15. Deadline for AFA paper submissions: **Mar 15**. New AFA website <http://afajof.org/>; AEA website <https://www.aeaweb.org/>
- The IBEFA 2019 Annual Meeting will take place in Atlanta at the ASSA meetings during Jan 4-6. Deadline: **May 11**. Submissions at <https://www.conftool.pro/ibefa-assa2019/>
- The Conference on Small Business Risk, Financial Regulation and Big Data Analytics will take place in Venice during Sep 27-28. Deadline: **May 25**. <http://www.greta.it/credit/credit2018/credit2018.htm>
- The Nineteenth Jacques Polak Annual Research Conference: “International Spillovers and Cooperation” will take place during Nov 1-2 at the IMF in Washington DC. Deadline: **Jun 1**. Submissions to ARC@imf.org.
- The 18th Annual FDIC/JFSR Bank Research Conference will take place in during Sep 7-8 in Washington DC. Deadline: **Jun 14**. Submissions on https://fdicsurveys.co1.qualtrics.com/SE/?SID=SV_e3b0Hckhr0w8E05&Q_JFE=0
- The Community Banking in the 21st Century Sixth Annual Community Banking Research and Policy Conference will take place in St. Louis (MO) during Oct 3-4. Deadline: **Jun 15**. <http://www.communitybanking.org/>
- The 2018 International Finance and Accounting Conference Ten Years after the Financial Crisis: New Opportunities and Challenges for Emerging Markets will take place in Shaanxi during Sep 14-16. Deadline: **Jun 25**. http://emergingcons.org/conference_details.htm
- The 2018 Federal Reserve Stress Testing Research Conference will take place in Boston on Oct 9. For more information, visit the website below for prior editions of the research conference: <https://www.bostonfed.org/news-and-events/events/federal-reserve-stress-testing-research-conference/2017.aspx>
- The INFINITI 2018 Asia-Pacific Conference will take place at the University of Sydney during Dec 10-11. Deadline: pending. Call for papers on <https://ininiticonference.com/i2018ap/>

CONFERENCE PROGRAMS

- The FDIC 17th Annual Bank Research Conference took place during Sep 7-8 in Washington, DC. Program on <https://www.fdic.gov/bank/analytical/cfr/bank-research-conference/annual-17th/17th-agenda.html>
- The 18th IMF ARC “The global financial cycle” took place during Nov 2-3. All papers and presentations (including video) on <http://www.imf.org/en/News/Seminars/Conferences/2017/09/18/2017-eighteenth-annual-research-conference>

- The 2nd FINEXUS Conference on Financial Networks and Sustainability took place in Zurich during Jan 17-19. Youtube playlist of all presentations on <https://www.youtube.com/watch?v=BgVpnipo6OE&list=PL2CST6crJKm6LXHdKwx2Up8AQAHK4z8yX>
- The “Showcasing women in finance” Conference took place in Miami on Mar 2. Program on <https://www.bus.miami.edu/assets/pdfs/thought-leadership/showcasing-women-flyer2018.pdf>
- The Conference on Financial Decisions and Asset Markets will take place at the Wharton School (UPenn) in Philadelphia on Mar 16. Agenda on <https://rodneywhitecenter.wharton.upenn.edu/conferences/>
- The IMF Conference on Financial Inclusion: Drivers and Real Effects will take place on Mar 22 in Washington, DC. Program on <http://www.imf.org/en/News/Seminars/Conferences/2018/01/29/conference-on-financial-inclusion-drivers-and-real-effects>
- The 21st Annual Conference of the Swiss Society for Financial Market Research (SGF) will take place on Apr 6 in Zurich. Program on <http://mailings.sgf-conference.org/c/30257089/284a159aa84-p5hf2h> and registration on <https://www.conftool.net/sgf2018/>.
- The 5th Annual Conference on Financial Market Regulation will take place during May 10-11 at the SEC in Washington DC. Program on <https://cbe.lehigh.edu/centers/center-for-financial-services/sec-conference> and https://www.sec.gov/dera/announcement/dera_event-051018_5th-annual-conference-fin-market-reg and registration on <https://hq.ssrn.com/login/authentication.cfm?conflink=5th-Fin-Market-Reg>
- The 1st Biennial Bank of Italy/Bocconi University Conference “Financial Stability and Regulation” will take place in Rome during Apr 5-6. Program on https://www.bancaditalia.it/media/agenda/convegni-2018/Programma_conferenza_finstab.pdf?language_id=1
- The Chicago Financial Institutions Conference (CFIC) 2018 will take place at DePaul University during Apr 5-6. Program on <https://www.eventbrite.com/e/chicago-financial-institutions-conference-2018-registration-36778277819>
- The 3rd Workshop on Household Finance will take place during May 11-12 in London. Program on <https://cepr.org/5688/programme>
- The Conference on Systemic Risk Analytics - RiskLab Finland, Bank of Finland and European Systemic Risk Board Joint Conference will take place during May 28-30 in Helsinki. Registration and program on <https://risklab.fi/events/sra2018/>
- The 15th Annual Conference in Financial Economic Research will take place during May 13-14 at Arison School of Business in Israel. Program on <https://www.idc.ac.il/en/schools/business/annual-conference/pages/agenda.aspx>
- The 2018 FIRS Conference will take place during Jun 1-3 in Barcelona. Program on <https://www.conftool.com/firs2018/sessions.php>

POLICY ARTICLES, SPEECHES, REPORTS

- Anderson-Baba-Danielsson-Kang-Das-Segiovano - “[Macroprudential stress tests](#)” - VOXEU February 2018
- BIS - “[Structural changes in banking after the crisis](#)” - January 2018
- Carstens - “[Money in the digital age: What role for central banks?](#)” - February 2018
- Goldberg “[Complexity in banking: Stock-taking and way forward](#)” - February 2018
- Bertay-Demirguc Kunt-Huizinga “[The revaluation of international banks following the crisis](#)” - VOXEU January 2018
- ESMA - “[Supervisory convergence - Work programme 2018](#)” - February 2018

- Financial Times - "[Start preparing for the next financial crisis now](#)" - February 2018
- Bauer-Martens - "[Economic Forecasts with the Yield Curve](#)" - FRBSF Economic Letters, March 2018

ACADEMIC RESEARCH

- Adrian-Duarte-Grinberg-Mancini-Griffoli "[Monetary Policy and Financial Conditions: A Cross-Country Study](#)"
- Anagnostou-Sourabh-Kandhai "[Incorporating Contagion in Portfolio Credit Risk Models Using Network Theory](#)"
- Bernard-Capponi-Stiglitz "[Bail-ins and bail-outs: Incentives, connectivity, and systemic stability](#)"
- Braggion-Manconi-Zhu "[Is Fintech a threat to financial stability? Evidence from P2P lending in China](#)"
- Breza-Chandrasekhar-Tahbaz Salehi "[Seeing the forest for the trees? An investigation of network knowledge](#)"
- Brunnermeier-Rother- Schnabel "[Asset Price Bubbles and Systemic Risk](#)"
- Buchuk-Larrain-Prem-Urzua "[Overlapping networks of credit and control](#)"
- Buchak-Matvos-Piskorski-Seru "[Fintech, Regulatory Arbitrage, and the Rise of Shadow Banks](#)"
- Choi-Kodres-Lu "[Friend or foe? Cross-border linkages, contagious banking crises, and "coordinated" macroprudential policies](#)"
- Cortes-Demyanyk-Li-Loutskina-Strahan "[Stress tests and small business lending](#)"
- Cortes-Lindner-Malik-Segoviano "[A comprehensive multi-sector tool for analysis of systemic risk and interconnectednes \(SyRIN\)](#)"
- Craig-Ma "[Intermediation in the interbank lending market](#)"
- Danielsson-Valenzuela-Zer "[Learning from history: Volatility and financial crises](#)"
- Das-Kim-Ostrov "[Dynamic systemic risk networks](#)"
- Ehlers-Kong-Zhu "[Mapping shadow banking in China: Structure and dynamic](#)"
- Goldberg-Krogstrup "[International capital flow pressures](#)"
- Krishnamurty-Nagel-Vissing Jorgensen "[ECB policies involving government bond purchases: Impact and channels](#)"
- Mian-Sufi "[Finance and business cycles: The credit-driven household demand channel](#)"
- Morrison-Vasios-Wilson-Zikes "[Identifying contagion in a banking network](#)"
- Safonova "[Interbank network disruptions and the real economy](#)"
- Wei "[Managing financial globalization: Insights from the recent literature](#)"
- (Book) Brunnermeier-Krishnamurthy "[Risk Topography—Systemic Risk and Macro Modeling](#)"

MISCELLANEOUS

- **[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
- **[journal special issue]** The *Quantitative Finance* Journal will publish a Special Issue on AI and Machine Learning in Finance. Papers with applications to financial networks are encouraged. A blind copy of the

full paper and a separate title page should be submitted to the special issue editorial board via fsc.stevens.edu/AIF. Deadline: **Jun 30**. <https://fsc.stevens.edu/si/index.php/qf/information/authors>

- **[event]** The course “Network Analytics--Managing Interconnectedness and Systemic Risk” will take place during Jun 20-21 in New York City. Full course program on <http://events.centralbanking.com/networkanalytics/static/agenda-ny> and more information on registration fees and deadlines on <http://events.centralbanking.com/networkanalytics>
- **[event]** The Advanced School on Data Science for Big Data will take place during Jul 2-5 in Porto. Registrations and further information on <http://eaia2018.dcc.fc.up.pt/>
- **[event]** The 3-day international hands-on workshop “Creating value with analytics” will take place during Aug 27-29 at AUT in Auckland. The workshop covers topics related to network analytics, text analytics, financial analytics, and big data. Registration fees and more information on: <https://sites.google.com/view/business-analytics-workshop/home?authuser=0>
- **[stress testing solutions]** FNA introduces universal financial market infrastructure simulation and stress testing solution <http://www.prweb.com/releases/2018/02/prweb15235202.htm>
- **[summer course]** The 8th summer short course on individual/agent-based modeling will take place at Humboldt State University (CA) during Jul 30-Aug 3. Deadline: **May 5**. <http://www2.humboldt.edu/ibm/>
- **[fintech course]** Teaching slides for the Fintech and Cryptocurrencies course at University of Cape Town. <https://github.com/cogeorg/teaching/blob/master/Fintech%2BCryptoCurrencies/Slides/Presentation.pdf> For a glimpse into the future of this area as it regards teaching and education, see <http://www.chicagotribune.com/business/ct-biz-cryptocurrency-classes-20180223-story.html>
- **[off topic]**
 - [Complex brain networks: Applications and issues](#)
 - [Recruitment on networks: Costs, risks, and uncertainty](#)
- **[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>

Editorial team:

Adrian Alter (aalter@imf.org)

Camelia Minoiu (cminoiu@imf.org; cminoiu@wharton.upenn.edu)

Newsletter archive: <http://www.bankinglibrary.com/e/fdz/IntBankLib/interconnectedness.asp>