

InterConnectedness Newsletter

Winter 2014-15



CONFERENCE ANNOUNCEMENTS

☐ The ECB/DNB Conference “Macroprudential regulation: From theory to implementation” will take place in Tilburg during Jan 29-30. Deadline Nov

20. <https://www.tilburguniversity.edu/research/institutes-and-research-groups/ebc/events/item-conference-macroprudential-regulation-from-theory-to-implementation/>

☐ The 4th MoFiR Workshop on Banking will take place during Jun 11-12 at Kobe University. Deadline Jan 31. <https://sites.google.com/site/mofirunivpm/home/events/workshop2015>

☐ The CompNet—The Competitiveness Research Network of the European System of Central Banks will hold a conference during Jun 25-26. Deadline Mar

31. http://www.ecb.europa.eu/events/conferences/html/150625_methis.en.html Papers on global value chains, cross country spillovers welcome.

☐ The European Sovereign Crisis conference will take place in Monte Carlo, Monaco, during Mar 11-13. Deadline Nov 30. Special issue in the Journal of Empirical

Finance. <http://www.ssrn.com/update/ern/ernann/ann14139.html> Papers on financial stability, banking risk, systemic risk, banks-sovereign nexus welcome.

☐ The FEBS 2015 international meeting “Banking, financial markets, risk and vulnerability” will take place during Jun 11-13 in Nantes. Deadline Feb 27. Special issues in the Journal of Financial Stability, IRFA, JIFMIM, etc. <https://febs2015.eventsadmin.com/i/Submission>

☐ The Deutsche Bundesbank will organize a conference on “Central banks and crises—historical perspectives” during Jul 8 in Frankfurt. Deadline Mar 1.

http://www.bundesbank.de/Redaktion/EN/Downloads/Bundesbank/Research_Centre/Conferences/2015/2015_07_08_frankfurt_call_for_papers.pdf?_blob=publicationFile

☐ INFINITI 2015 will take place at the Univ. of Ljubljana during Jun 8-9. Deadline Jan 18. <http://infiniteconference.com/>

☐ The SCE 2015 international conference will take place in Taipei during Jun 20-22. Deadline Feb 15. <http://www.aiecon.org/conference/cef2015/index.htm>

☐ The International Conf. on Computational Social Sciences will take place in Helsinki during Jun 8-11. Deadline Dec 7. <http://www.iccs2015.eu/>

☐ The ACM Conf. on Economics and Computation (ACM EC'15) will take place during Jun 15-19 in Portland. Deadline Feb 10. <http://www.sigecom.org/ec15/papers.html>

☐ The 11th FRBNY and NYU Stern Conf. on Financial Intermediation will take place on Apr 24 at the NYFed. Deadline Jan 15. <http://www.ssrn.com/update/arn/arnann/ann14055.html>

CONFERENCE PROGRAMS

☐ The International Symposium of the Banque de France on Central Banking—The Way Forward? took place on Nov 7 in Paris. Program on https://www.banque-france.fr/fileadmin/user_upload/banque_de_france/La_Banque_de_France/programme-symposium-banque-de-france-2014.pdf

☐ The Workshop on “The interplay of accounting and financial regulation and its impact on bank behavior” took place on Oct 16-17 in Eltville. Program on http://www.bundesbank.de/Redaktion/EN/Downloads/Bundesbank/Research_Centre/Conferences/2014/2014_10_16_eltville_programme.pdf?_blob=publicationFile

☐ The Workshop on the Risks of Wholesale Funding took place on Aug 13 at the NYFed. Program on http://www.newyorkfed.org/research/conference/2014/agenda_risks_of_wholesale_funding.pdf

☐ The 13th Macro Policy Workshop on the Changing Role of Central Banks Post-Crisis took place during Oct 16-17 in Budapest. Program on <http://english.mnb.hu/Kutatas/academic-conferences/13th-macroeconomic-ws>

☐ The Conf. on “Behavioral Aspects in Macroeconomics and Finance” took place during Nov 13-14 in Milan. Program on http://safe-frankfurt.de/fileadmin/user_upload/editor_common/Events/Milan_2014/2014_BehMacro_Preliminary_Program.pdf

☐ The Conf. “Recent Innovations in Info-Metrics” took place during Oct 31-Nov 1 at American University. Program on <http://www.american.edu/cas/economics/info-metrics/conference/Conference-2014-fall.cfm>

- ☐ The Annual IJCB Conf. on Policies for Macroeconomic and Financial Stability took place at the Philly Fed during Sept 26-27. Program on <http://198.74.49.97/ijcb2014/>
- ☐ The Paris Dec 2014 Finance meeting will take place on Dec 18 in Paris. Program on <https://www.eurofidai.org/programmeReservation.html?IDinfo=201>
- ☐ The Global Research Forum on International Macroeconomics and Finance took place during Nov 13-14 at the FRB. Program on <http://www.federalreserve.gov/newsevents/conferences/2014-global-research-forum-program.htm>
- ☐ The Cambridge Center for Risk Studies in collaboration with the Journal of Network Theory in Finance held a conference on Sep 23 at the Judge Business School. Program on http://www.risk.jbs.cam.ac.uk/news/events/other/2014/140923_financialriskandnetworktheory.html
- ☐ The 3rd CIRANO Workshop on Networks in Trade and Finance took place during Oct 3-4 in Fayetteville. Program on https://docs.google.com/document/d/1Jia4KjpPnxI5O8Z_6rDDCqG65OfiTTWEDZM0hKX3A/edit
- ☐ The Conf. on Liquidity and Financial Crisis took place at the Wharton Financial Institutions Center during Oct 10-11. Program on <http://finance.wharton.upenn.edu/conferences/liquidity2014/>
- ☐ The INET/DISES Workshop on “Agent-based modeling and stock-flow consistent macroeconomics” took place during Sept 19-20 in Ancona. Program on <http://www.dises.univpm.it/sites/www.dises.univpm.it/files/dises/eventi/20140919.pdf>
- ☐ The Eco**2 Symposium took place at the LSE during Sept 8-10. Program on <http://www.britishecologicalsociety.org/wp-content/uploads/BES-LSE-Eco2-Draft-Programme2.pdf>
- ☐ The Workshop on Contagion Dynamics in Socio-Economic Systems took place in Paris on Sept 12. Program on <http://www.u-cergy.fr/fr/recherche-et-valorisation/colloques/contagion-dynamics-in-socio-economic-systems/detailed-program.html>
- ☐ The 6th Financial Stability Conference took place in Tilburg during Oct 27-28. Program on <https://www.tilburguniversity.edu/research/institutes-and-research-groups/ebc/events/2014/show/item-conference-on-financial-stability-ebc/>
- ☐ The Global Fragmentation of Production and Trade Policy Workshop took place during Sept 25-26 in Brussels. Program on <http://www.cepr.org/2471/Programme>
- ☐ The AEA/ASSA 2015 Boston meetings program is available on <https://www.aeaweb.org/aea/2015conference/program/preliminary.php> (Search with the keyword “network” to find lots of papers)

RECENT RESEARCH

- ❑ Interbank contagion and resolution procedures: Inspecting the mechanism http://www.tandfonline.com/doi/full/10.1080/14697688.2014.968196#.VE_maPnF98F
- ❑ Using agent-based models for analyzing threats to financial stability http://www.treasury.gov/initiatives/ofr/research/Documents/OFR_Working_Paper_No3_ABM_Bookstaber_Final.pdf
- ❑ An insight into global network payments flows – A presentation by Kimmo Soramakih <http://www.finextra.com/video/video.aspx?videoid=757>
- ❑ Bank networks from text <http://arxiv.org/pdf/1406.7752v1.pdf>
- ❑ A network analysis of the evolution of the German interbank market http://www.bundesbank.de/Redaktion/EN/Downloads/Publications/Discussion_Paper_1/2014/2014_09_05_dkp_22.pdf?_blob=publicationFile
- ❑ Risk sharing and contagion in networks <http://www.eco.uc3m.es/~acabrales/research/robustcontagion.pdf>
- ❑ Adverse selection and intermediation chains http://papers.ssrn.com/sol3/papers.cfm?abstract_id=2232942
- ❑ Credit default swaps and systemic risk <https://www.newton.ac.uk/files/preprints/ni14069.pdf>
- ❑ Diversification of geographic risk in retail bank networks https://ipl.econ.duke.edu/seminars/system/files/seminars/147_1.pdf
- ❑ Discrete games in endogenous networks https://economics.columbia.gwu.edu/sites/economics.columbia.gwu.edu/files/downloads/Micro%20-%20endog_net_abstract.pdf
- ❑ Input specificity and the propagation of idiosyncratic shocks in production networks http://papers.ssrn.com/sol3/papers.cfm?abstract_id=2427421
- ❑ Transportation networks and the geographic concentration of industry <http://www.colorado.edu/economics/papers/WPs-14/wp14-08/abstract14-08.html>
- ❑ Estimating global bank network connectedness <https://ipl.econ.duke.edu/seminars/system/files/seminars/758.pdf>
- ❑ Networks of military alliances, wars, and international trade http://papers.ssrn.com/sol3/papers.cfm?abstract_id=2389300
- ❑ The role of trade costs in global production networks <http://www.kites.unibocconi.it/wps/allegatiCTP/GPN%20trade-Bocconi.pdf>

🔗 A theory of trade in a global production network <http://www.tinbergen.nl/wp-content/uploads/2013/09/Bosker-and-Westbrock-Trade-and-networks.pdf>

🔗 Bank credit risk networks: Evidence from the Eurozone crisis http://www.greta.it/credit/credit2014/PAPERS/Posters/Thursday/Brownless_Hans_Nualart.pdf

OTHER

🔗 The Summer School on Complex Networks: Theory, Methods and Applications will take place during May 18-22 in Como. <http://ntma.lakecomoschool.org/>

🔗 CEMLA seminars sometimes cover networks-related topics. All seminar videos can be accessed on <http://cemla.org/researchseminars.html>

🔗 *Economic Notes* is organizing a special issue on the industrial organization of bank lending [http://onlinelibrary.wiley.com/store/10.1111/\(ISSN\)1468-0300/asset/homepages/CALL_FOR_PAPERS-Economic-Notes-2014_2_.pdf?v=1&s=5a0872f5eb4ea85a9832b845eadea97f6b688be2a](http://onlinelibrary.wiley.com/store/10.1111/(ISSN)1468-0300/asset/homepages/CALL_FOR_PAPERS-Economic-Notes-2014_2_.pdf?v=1&s=5a0872f5eb4ea85a9832b845eadea97f6b688be2a) Deadline Apr 30.

🔗 *New Mathematics and Natural Computation* will have a special issue on Agent-based macroeconomics. Deadline Dec 15. http://erre.unich.it/gemm/cfp_abm_nmnc.pdf

🔗 New PhD programs in network science are now on offer at CEU Budapest and Northeastern University, see <https://cns.ceu.hu/node/39042> and <http://www.northeastern.edu/networkscience>

🔗 Inspiring big data projects:

1. The GDELT project <http://gdeltproject.org/>
2. The GDELT analysis service <http://analysis.gdeltproject.org/>

🔗 Review article on the Big Data NYC 2014 conference (big data and capital markets) http://www.kdnuggets.com/2014/10/wikibon-big-data-markets-day-nyc.html?utm_content=bufferc4c34&utm_medium=social&utm_source=twitter.com&utm_campaign=buffer

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