

InterConnectedness Newsletter

2017-Q1



CONFERENCE ANNOUNCEMENTS

- The 6th MOFIR Workshop on Banking will take place in London during Jun 15-16. Deadline: Jan 31. <http://www.bankofengland.co.uk/research/Documents/conferences/cfp15160617.pdf>
- The Third CEIBS Accounting and Finance Symposium 2017 will take place at the China Europe International Business School on May 16. Deadline: Jan 31. <http://en.ceibs.edu/second-ceibs-finance-conference-2016>
- The ADEMU-CEPR-CfM-ERC Conference: "The New Macroeconomics of Aggregate Fluctuations and Stabilisation Policy" will take place during May 19-20 in London. Deadline: Jan 31. <https://www.dropbox.com/s/1dwsurfcq6yiqgj/40011%20-%20CfP%20%28CEPR%20amends%29%2019.12.2016.pdf?dl=0>
- The 5th International Conference on Credit Analysis and Risk Management - Basel Workshop on Credit Risk will take place in Basel during Sep 14-15. Deadline: Jan 31. <http://web.fhnw.ch/plattformen/creditrisk>
- The Annual Conference of the IJCB "The Interplay between Monetary Policy and Fiscal Policy" will take place during Jun 19-20 in Prague. Deadline: Jan 31. <https://www.ssrn.com/en/index.cfm/ern/ads/ernann16167/>
- The 2nd Annual National Bank of Ukraine Conference on "The Role of the Central Bank in Economic Development" will take place during May 18-19 at the National Bank of Ukraine. Deadline: Jan 31. Submissions to conference@bank.gov.ua
- The INFINITI Conference on International Finance 2017 will take place during Jun 12-13 in Valencia. Deadline: Jan 31. <https://infiniticonference.com/call-for-papers-i2016hcmc/>

- The 7th Financial Engineering and Banking Society (FEBS) International Meeting will take place in Glasgow during Jun 1-3. Deadline: Feb 1. <http://febsociety.org/upcoming-events/febs2017/overview.aspx>
- The 44th EFA Annual Meeting will take place in Mannheim during Aug 23-26. Deadline: Feb 1 (1PM CET). <https://www.conftool.com/efa2017/>
- The IMF Conference “Spillovers from Macroeconomic Policies” will take place during Apr 25-26 in Washington DC. Deadline: Feb 6. https://www.dropbox.com/s/pre2zfjk8st2r7s/CfP_Spillover_Workshop_2017.pdf?dl=0
- The Frontiers of Finance 2017 - Conference will take place at Warwick Business School during May 17-18. Deadline: Feb 15. <http://www2.warwick.ac.uk/fac/soc/wbs/subjects/finance/frontiers2017>
- The 2nd Annual Workshop on Macroeconomics and International Finance will take place on Apr 28 at Fordham University. Deadline: Feb 15. <https://www.dropbox.com/s/etdmkf6buvvm8tg0/CfP%20Fordham%202017.pdf?dl=0>
- The 23rd annual conference on Computing in Economics and Finance (CEF 2017) will take place at Fordham University during Jun 28-30. Deadline: Feb 15. http://comp-econ.org/CEF_2017/
- The 22nd Annual Workshop on Economic Science with Heterogeneous Interacting Agents will take place in Milan during Jun 12-14. Deadline: Feb 28. <https://www.dropbox.com/s/3f883gualnewfgi/WEHIA%20Call%20for%20papers.pdf?dl=0>
- The Complex Systems Society (CSS) 2017 Conference will take place in Cancun during Sep 17-22 2017. Deadline: Mar 10. <http://ccs17.unam.mx/#call-for-abstracts>
- The ASBA-World Bank Research Conference on “Long-term lending: Determinants and effects” will take place in Washington DC on May 24. Deadline: Mar 15. https://www.dropbox.com/s/v1r4ixp5e5m3zxs/ASBA-World%20Bank%20Call%20for%20Papers_%20V1.docx?dl=0
- The International Risk Management Conference 2017 - 10th Edition of the Annual Meeting of The Risk, Banking and Finance Society: "Assessing 10 Years of Changes in the Financial Markets: How will the Future be Impacted?" will take place in Florence during Jun 12-14. Deadline: Mar 15. <http://www.irmc.eu>
- The 2017 IFABS Conference “Towards an Integrated View of Financial Regulation: Key Lessons from the Crisis and Future Challenges” will take place at the Said Business School (Oxford) during Jul 15-17. Special issue in the J of Banking and Finance. Deadline Mar 15. <http://www.ifabs.org/conference/view/7//>
- The Hong Kong Monetary Authority, Federal Reserve Board and Federal Reserve Bank of Atlanta Conference on "Unconventional Monetary Policy: Lessons Learned" will take place on Oct 12-13 in Hong Kong. Deadline: Mar 31. http://www.hkimr.org/uploads/news/124/call-for-papers_hkma-frb-atlanta-fed-joint-conference-october-2017.pdf
- The “2017 Frontiers of Business Research in China International Symposium: Global Connectedness, Interdisciplinary Interaction, and Innovation” Conference will take place during May 26-27 in Beijing. Deadline: Mar 31. <http://fbr.rbs.ruc.edu.cn/>

- The 3rd IWH-FIN-FIRE Workshop on “Challenges to Financial Stability” will take place during Aug 28-29 in Halle (Saale). Deadline: Apr 28.
<https://www.dropbox.com/s/p8rtzxvx29j3lq2/CfP%20Halle%20Fire%20Workshop.pdf?dl=0>
- The 13th Annual Central Bank Conference on the Microstructure of Financial Markets will take place in London during Sep 28-29. Deadline: May 1.
<http://www.bankofengland.co.uk/research/Documents/conferences/cfp280917.pdf>
- The Conference on “Aggregate and Distributive Effects of Unconventional Monetary Policies” will take place in Gerzensee during Nov 9-10. Deadline: May 31.
<https://www.ssrn.com/en/index.cfm/ern/ads/ernann16168/>
- The Conference “Finance and Economic Growth in the Aftermath of the Crisis” will take place in Milan during Sep 11-13. Papers employing non-mainstream approaches (e.g., networks, ABM) are welcome. Deadline: Jun 15. https://www.dropbox.com/s/ssyu8pcbh8b4np7/CfP_Milan_Conf_2017Sept11-13.pdf?dl=0

CONFERENCE PROGRAMS

- Two FilMaP Policy Clinics took place in 2016, their programs on <http://www.finmap-fp7.eu/files/policy/2016Policy%20Clinic%20Programme.pdf> and http://www.finmap-fp7.eu/files/policy/2016Gesamtfile_1.pdf
- The Conference “Regulating financial markets” took place in Frankfurt during May 30-31. http://safe-frankfurt.de/fileadmin/user_upload/editor_common/Events/2016_Regulation/Program_2016_final.pdf
- The Conference on “Bank equity over the cycle” took place in Amsterdam during Jun 9-10.
http://cepr.org/sites/default/files/5652_CEPR-DNB%20Conference%20Programme%20%28rev6%29.pdf
- The BigDataFinance Winter School on Complex Financial Networks took place during Jan 9-13 in Zurich. Program on <http://www.finexus.uzh.ch/en/events/bigdatafinance-school.html>
- The 6th FEBS Conference took place during Jun 10-12 in Malaga. Daily program with papers on <http://febs2016malaga.com/program/program-overview/>
- The Conference “Asset prices and the macroeconomy” took place in Mannheim during Jun 24-25. Program on [http://macro.uni-mannheim.de/ionas/VWL/IWB/Seminars%20&%20Workshops/Workshops%20and%20Conferences/Conference%20on%20"Asset%20Prices%20and%20the%20Macro%20Economy",%2024-25%20June%202016/Conference%20Program.pdf](http://macro.uni-mannheim.de/ionas/VWL/IWB/Seminars%20&%20Workshops/Workshops%20and%20Conferences/Conference%20on%20)
- The Conference “Credit markets after the crisis” took place during Aug 22-23 in Stockholm. Presentations on <https://www.houseoffinance.se/sifr-conference-on-credit-markets-after-the-crisis-2/>
- The “Monetary, financial, and prudential policy interactions in the post-crisis world” conference took place in Hong Kong during Oct 24-25. <http://www.hkma.gov.hk/eng/publications-and-research/reference-materials/boe-hkma-imf-conference-2016.shtml>
- The 12th Annual Central Bank Conference on Microstructure of Financial Markets took place in Paris during Sep 29-30. Program on https://www.banque-france.fr/sites/default/files/media/2016/11/15/program_microstructure_participant_final_0.pdf
- The Conference “Systemic Risk in Derivative Markets” took place on Oct 14. Program on <http://www.systemicrisk.ac.uk/events/systemic-risk-derivatives-markets-fourth-annual-conference-systemic-risk-modelling>

- The “Market liquidity and regulation” Conference took place on Nov 14 in Paris. Program on https://www.banque-france.fr/sites/default/files/media/2016/11/15/conference_bdf-tse_14nov2016_program_0.pdf
- The Conference “Political Economy of Systemic Risk” took place at the LSE on Nov 17. Program on <http://www.systemicrisk.ac.uk/events/political-economy-systemic-risk-0>
- The Global Research Forum on International Macroeconomics and Finance took place at the NY Fed during Nov 17-18. Agenda on <https://www.newyorkfed.org/research/conference/2016/global-research-forum> and conference summary on <http://libertystreeteconomics.newyorkfed.org/2016/12/at-the-ny-fed-capital-flows-policy-dilemmas-and-the-future-of-global-financial-integration.html#.WFIMWUaSBjU.facebook>
- The NYU Stern Five-Star Conference took place on Dec 2. Program and papers on <http://www.stern.nyu.edu/experience-stern/about/departments-centers-initiatives/centers-of-research/salomon-center-for-the-study-of-financial-institutions/conferences-events/five-star-conference/2016-five-star-conference>
- The INFINITI Conference on International Finance 2016 ASIA-PACIFIC took place on Dec 7-9 in Ho Chi Minh City. https://www.openconf.org/I2016HCMC/modules/request.php?module=oc_program&action=program.php&p=program
- The 4th Economic Networks and Finance Conference took place at the SRC/LSE in London on Dec 9. Program on http://www.systemicrisk.ac.uk/sites/default/files/images/9.12.16%20programme_1.pdf
- The Conference on “Financial intermediation in emerging markets” took place in Cape Town during Dec 7-10. https://www.dropbox.com/s/daztyy5c4y8atly/BankingEmergingMarkets_Program.pdf?dl=0
- The 5th Emerging Scholars in Banking and Finance Conference took place at Cass Business School during Dec 12-13. Program on <http://www.cass.city.ac.uk/research-and-faculty/centres/cbr/5th-emerging-scholars-in-banking-and-finance-conference-2016/programme>
- The 2016 Paris Financial Management Conference (PFMC2016) took place during Dec 12-14. <https://pfmc2016.sciencesconf.org/resource/page/id/3>
- The BOE/CEPR Conference on “Finance, investment, and productivity” took place on Dec 15-16. Program on <http://cepr.org/1874/programme>
- The IMF/LSE Symposium: “Macro-prudential Stress Test and Policies: A Framework” took place in Washington D.C. on Dec 15-16. Program on <http://www.imf.org/en/News/Events/2016-IMF-LSE-symposium-macroprudential-stress-test-and-policies>
- The First Conference on Financial Networks and Sustainability took place at the Univ. of Zurich on Jan 11-13. Agenda on <http://www.finexus.uzh.ch/en/events/conference-financial-networks.html>
- The central winter Conference on Network Science, NetSci-X took place in Tel-Aviv on Jan 16-18. Program on <http://bigdatalab.tau.ac.il/netsci/program.pdf>
- The Conference “Competition and Regulation in Financial Markets” will take place on Feb 6 in London. <http://www.bankofengland.co.uk/research/Documents/conferences/agenda060217.pdf>
- The Clearing House/Columbia University Conference “Optimal Bank Capital Regulation” will take place on Feb 23. Program on <https://www.dropbox.com/s/er9p0d13w6asz64/TCH-CU%202017%20Save%20the%20date%20Feb%202023.pdf?dl=0>
- The 12th Annual Mid-Atlantic Research Conference in Finance Program will take place on Mar 17 at Villanova University. Agenda and papers on <http://www1.villanova.edu/villanova/business/newsevents/calendar/marc/program.html>
- The Chicago Financial Institutions Conference will take place on Mar 30-31. Agenda and registration on <https://www.eventbrite.com/e/chicago-financial-institutions-conference-2017-registration-27614554877>

POLICY ARTICLES, SPEECHES, REPORTS

- An analysis of the literature on systemic financial risk: A survey
<http://www.sciencedirect.com/science/article/pii/S1572308916302285>
- Networks of value-added trade <http://voxeu.org/article/networks-value-added-trade>
- Haldane calls for an interdisciplinary approach to tackling the problems economics faces in understanding complex systems <http://www.centralbanking.com/central-banking/news/2477098/haldane-turns-to-other-disciplines-to-solve-big-economic-questions>
- Tobias Adrian reflects on his work at the NY Fed before heading to the IMF
<http://libertystreeteconomics.newyorkfed.org/2016/12/hey-economist-tobias-adrian-reflects-on-his-work-at-the-ny-fed-before-heading-to-the-imf.html>

RECENT ACADEMIC RESEARCH

- Interbank network and regulation policies: An analysis through agent-based simulations with adaptive learning <http://www.risk.net/journal-of-network-theory-in-finance/technical-paper/2477966/interbank-network-and-regulation-policies-an-analysis-through-agent-based-simulations-with-adaptive-learning>
- Systemic risk on different interbank network topologies
<http://www.sciencedirect.com/science/article/pii/S0378437112002877>
- A complex network perspective for characterizing urban travel demand patterns
http://monash.edu/research/city-science/papers/Saberi_Transportation_2016.pdf
- The evolution of the bitcoin economy: Extracting and analyzing the network of payment relationships
https://papers.ssrn.com/sol3/papers.cfm?abstract_id=2808762
- An analysis of stability of interbank loan network: A simulated network approach
<http://scholarspace.manoa.hawaii.edu/handle/10125/41347>
- Financial contagion behavior analysis based on complex network approach
<http://link.springer.com/article/10.1007/s10479-016-2362-6>
- Financial stability in networks of financial institutions and market infrastructures
<http://www.sciencedirect.com/science/article/pii/S1572308916302340>
- Multi-channel contagion in dynamic interbank market networks
<http://www.worldscientific.com/doi/abs/10.1142/S0219525916500119>
- Interbank contagion: An ABM approach to endogenously formed networks
https://www.researchgate.net/profile/Steve_Yang2/publication/311409973_Interbank_Contagion_An_ABM_Approach_to_Endogenously_Formed_Networks/links/5844d0ae08ae8e63e6272081.pdf
- An Early-Warning Indicator system to monitor the unsecured interbank funds market
<http://www.sciencedirect.com/science/article/pii/S0275531916302550>
- The value of trading relationships in turbulent times <http://voxeu.org/article/value-trading-relationships-turbulent-times>
- A theory of trade in a global production network <http://www.tinbergen.nl/wp-content/uploads/2015/06/Bosker-and-Westbrock-A-theory-of-trade-in-a-global-production-network-April-2015.pdf>
- Illiquidity spirals in over-the-counter repo markets
https://papers.ssrn.com/sol3/papers.cfm?abstract_id=2881814

MISCELLANEOUS

- A fully funded postdoctoral fellow position on the topic of “**Real economy and financial networks**” is available at the University of Technology Sydney (UTS). Deadline: Jan 31. <https://inomics.com/economic-networks-macroeconomics-and-finance-sydney>
- The 11th Summer Course in Individual/Agent-Based Modeling will take place at the Dresden University of Technology during Jul 20-28 2017. Deadline: Feb 28. <https://tu-dresden.de/bu/umwelt/forst/ww/bsa/courses-workshops/summerschool>
- **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> For a review of the latest issue, see www.risk.net/journal-of-network-theory-in-finance/journal/2479799/latest-issue-volume-2-number-4-december-2016
- The **LSE Systemic Risk Center (SRC)** has a YouTube channel: <https://www.youtube.com/user/LSESRC/>
- The **Journal of Economic Dynamics and Control** will organize a Special Issue in Honor of Professor Carl Chiarella, passed away on June 16, 2016. Topics: Agent-based models, market dynamics and oligopoly dynamics, macroeconomic dynamics, asset pricing, and quantitative finance. Deadline: Apr 15 2017. Expected publication date: Spring 2018. Manuscripts to be submitted online <http://www.journals.elsevier.com/journal-of-economic-dynamics-and-control> indicating that this is a special issue submission. Guest editors: Herbert Dawid, Tony He, and Willi Semmler.
- The **Simulation Modeling Practice and Theory** will publish a special issue on “Agent-based modeling and simulation.” Deadline: Apr 30 2017. See <http://ees.elsevier.com/simpat> for details.
- The **Journal of Financial Stability** will publish a Special Issue after The University at Albany's 4th Financial Market Symposium: Alternative Investments and Corporate Governance. The purpose of this special issue is to provide new theoretical and empirical evidence on the relationship between corporate governance and alternative investments. Deadline: Aug 1 2017. For further information about submissions, please contact Professor Na Dai at ndai@albany.edu.
- The 2nd Lake Como **School on Advances in Complex Systems** will take place at Lake Como (Italy) during Jul 3-7 2017. Two fellowships available. See <http://acst.lakecomoschool.org/> for details.
- Yale School of Management is now 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>

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