The Consortium for Systemic Risk Analytics

SYRTO

SYstemic Risk TOmography

Signals, Measurements, Transmission Channels, and Policy Interventions

This project has received funding from the European Union's Seventh Framework Programme for research, technological development and demonstration under grant agreement n° 320270.

Agenda for Research Consortium for Systemic Risk Meeting
Jointly Sponsored with the
Systemic Risk Tomography (SYRTO) Project
December 15, 2014
MIT Media Lab, E14-MPR 674

Talks are 12 minutes long followed by an 8 minute period of Q&A. The objective is to present ideas and research-in-progress so as to communicate information and share knowledge. Detailed derivations, literature reviews, etc. are discouraged. As a reminder, the CSRA makes no policy recommendations. ***Please ensure that talks focus on analytics and research rather than advocacy of regulatory and policy positions.***

10:00	**A. Lo** and **R. Stein** (MIT)	*Introduction and objectives for the day*
10:10	**R. Savona** (U. of Brescia)	*Systemic Risk Tomography: Project Overview*

Data, Representation and Visualization

10:20	**Peter Addo** (Centre d'Economie de la Sorbonne)	*Blind Signal Separation & Multivariate Non-Linear Dependency Measures*
10:40	**Marika Vezzoli** (U. of Brescia)	*Detecting Financial Danger Zones with Machine Learning*
11:00	**M. Flood** (OFR)	*Contract as Automaton: The Computational Representation of Financial Agreements*
11:20	**T. Butler E. Abi-Lahoud** (University College Cork)	*Applying Semantic Technologies for Risk Data Aggregation*
11:40	**H. Yang** (Charles River)	*Report on progress of Systemic Risk Dashboard*
12:00	**LUNCH**	

Network Models of Systemic Risk

13:00	**M. Billio** (U Cà Foscari Venice)	*Network Connectivity and Systematic Risk*
13:20	**Alex Shkolnik** (Stanford)	*Systemic Risk in the Repo Market*
13:40	**R. Bookstaber** (OFR)	*A Sketch for a Model of Liquidity During Market Crisis*
14:00	**D. Kenett** (BU)	*Dynamical macro-prudential stress testing using network theory*
14:20	**Irena Vodenska** (BU)	*A Systemic Stress Test Model in Bank-Asset Networks*
14:40	**A. Lysyanskaya** (Brown)	*A Crash Course on Crytography with Applications to Systemic Risk*

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	15:00	**BREAK**	
Resilience and Systemic Stability	15:20	**A. Kovner** (FRB NY)	*The Capital and Loss Assessment under Stress Scenarios (CLASS) Model*
Resilience and Systemic Stability	15:40	**S. Lyer** (Clearing House)	*Measuring Banking System Resilience: Time for a New Paradigm?*
Resilience and Systemic Stability	16:00	**Robert McDonald** (Northwestern)	*AIG in Hindsight*
Resilience and Systemic Stability	16:20	**D. Feijer** (MIT)	*Sentiments, Systemic Risk, and Financial Stability*
Decision Making and Risk Taking	16:40	**Giulio Girardi** (SEC)	*Interconnectedness in the CDS Market*
Decision Making and Risk Taking	17:00	**J. Vitting-Andersen** (C. d'Economie de la Sorbonne)	*Understanding Excessive Risk Taking Seen in Experiments on Financial Markets*
Decision Making and Risk Taking	17:20	**A. Norige (**MIT/Lincoln Lab**)**	*Understanding Decisions and Systems through Games*
	17:40	**R. Stein** (MIT)	*Wrap up*
	17:45	**ADJOURN**	