



SYRTO

Systemic Risk Tomography
Signals, Measurements, Transmission Channels,
and Policy Interventions



SYRTO Kick-Out Meeting and First LabEx Réfi Conference on Systemic Risk

- 8h30-9h00: Welcome to the Systemic Risk Conference.
- 9h00-9h20: Opening Remarks by Ph. de Peretti (University Paris1 Panthéon-Sorbonne, LabEx), Jean-Marc Bonniseau, Vice-Head the University Paris1 Panthéon-Sorbonne.
- 9h20-9h35: Results of the SYRTO Project by R. Savona (Primary Coordinator of the SYRTO Project - University of Brescia).
- 9h35-9h50: EC Perspective on Systemic Risk by M. Paasi (European Commission FP7 Project Officer).

9h50-10h30: Lecture on Systemic Risk by Rama Cont (Imperial College London):
“Fire Sales and Price-Mediated Contagion in the Financial System”

- 10h30-10h50: M. Billio, R. Casarin, M. Costola, A. Pasqualini: “An entropy-based early warning indicator for systemic risk”.
- 10h50-11h10: M. Billio, H. Gatfaoui, L. Frattarolo, P. de Peretti: “Clustering in dynamic causal networks as a measure of systemic risk on the euro zone”.
- 11h10-11h30: V. Arakelian, M. Vezzoli: “European sovereign systemic risk zones”.

11h30-12h00: First break

- 12h00-12h20: M. Billio, M. Caporin, L. Frattarolo, L. Pelizzon: “Network and risk spillovers: a multivariate GARCH perspective”.
- 12h20-12h40: J. Vitting-Andersen: “Systemic risk caused by synchronization”.
- 12h40-13h00: A. Lucas: “Systemic risk indicators”.

13h00-14h00: Break Lunch

14h00-14h40: Lecture on Financial Regulation by Simone Manganeli (ECB):
“Policy and Research Agenda on Prudential Supervision”

- 14h40-15h00: P. Dellaportas: “Scalable inference for a full multivariate stochastic volatility”.
- 15h00-15h20: M. van de Leur: “Interbank loans, collateral, and monetary policy”.
- 15h20-15h40: L. Alessi, C. Detken: “Identifying excessive credit growth and leverage”.



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



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15h40-16h00: Third break

- 16h00-16h20: M. Carpita: “Predicting the economic public opinions in Europe”.
- 16h20-16h40: D. Guégan, B.K. Hassani: “Regulation: More accurate measurements for control enhancements”.
- 16h40-16h50: Closing Remarks: SYRTO and LabEx, Ph. de Peretti (University Paris1 Panthéon-Sorbonne, LabEx).

The conference will take place at:

Université Paris1 Panthéon-Sorbonne
47, rue des écoles
75005 Paris

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