



# Frontiers of Research in Systemic Risk Forecasting Conference

6th May 2014

London School of Economics and Political Science

**Organisers:** Kyle Moore (SRC, LSE) and Jon Danielsson (SRC, LSE)

**Venue:** room 405, 4th floor, Lionel Robbins Building

## Programme

**Registration 09:30 - 10:00**

9.30am Registration (tea and coffee served)

10.00am Opening address (Kyle Moore and Jon Danielsson)

### Session 1 - Chair: Kyle Moore

10.05am *"Short selling risk"*  
**Matthew C. Ruggenberg** (Washington University in St. Louis)

10.45am *"Bank recapitalization and the information value of a stress test in a crisis"*  
**Fabrizio Spargoli** (Erasmus university Rotterdam)

11.25am COFFEE BREAK

### Session 2 - Chair: Jon Danielsson

11.40am *"Liquidity Resilience"*  
**Efstathios Panayi** (UCL)

12.20pm *"Network Risk and Key Players: A Structural Analysis of Interbank Liquidity"*  
**Christian Julliard** (LSE)

1.00pm LUNCH

### Session 3 - Chair: Jean-Pierre Zigrand

2.00pm *"That's how we roll: an experiment on rollover risk"*  
**Ciril Bosch** (Technical University Berlin)

2.40pm *"Financial innovation in sovereign borrowing and public provision of Liquidity"*  
**Patricia Gómez-González** (MIT Department of Economics )

3.20pm COFFEE BREAK



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### Session 4 - Chair: Christian Julliard

- 3.40pm      *"Extremes on random Intersection graphs"*  
**Oliver Kley** (Technical University Munich)
- 4.20pm      *"The determinants of systemic importance"*  
**Kyle Moore** (LSE)
- 5.00pm      Conference Close (brief reception prior to public lecture at 6.30pm)

### Public Lecture - *Looking Backward to Posterity: the statistics of crisis*

- 6.30 - 8.00pm      **Venue:** Hong Kong Theatre, Clement House, LSE campus  
**Speakers:** Jon Danielsson (Systemic Risk Centre, LSE), Casper de Vries (Erasmus School of Economics), Dan di Bartolomeo (Northfield Information Services, Inc), Philipp Hartmann (Head of Directorate General Research of the European Central Bank) and Mark Flood (Research Principal, Office of Financial Research, US Treasury).  
**Chair:** Roman Frigg (CPNSS, LSE)