

Workshop on "Financial Stability: Challenges and Insights from New Tools"

Date: 11 June 2018

Venue: Observatoire Français des Conjonctures Économiques (OFCE)
10, Place de Catalogne
75014 Paris

The workshop will address the relations between the architecture of financial networks and their ability to amplify shocks both in a static and in an endogenous link formation setting. The results are relevant for pricing the impact of systemic effects on the obligation of financial counterparties as well as to evaluate the contribution of investors to financial stability. Furthermore, while most central banks' mandate is focused on price stability, a major legacy from the Great Recession has been that price stability requires one to look also at financial stability, and from a systemic point of view. The workshop will also discuss how financial network and agent-based models can usefully be employed to analyze the impact of financial stability and macro-prudential policies, and what challenges regulators must address in terms of both data and concepts.

The workshop will include interventions of central bankers and of academic scholars working on the relations between financial networks, agent-based models, systemic risk and macro-prudential policies.

The list of invited speakers includes

- Laurent Clerc, Banque de France
- Olivier De Bandt, Banque de France and ACPR
- Sérafin Jaramillo, Banco de México
- Marco Bardoscia, Bank of England
- Christoffer Kok, European Central Bank
- Guido Caldarelli, IMT Lucca
- Xavier Ragot, OFCE-Sciences Po
- Jean-Philippe Bouchaud, Capital Fund Management (CFM) and École Polytechnique
- Stefano Battiston, University of Zürich

The workshop is financed by the H2020 European Project ISIGrowth and with the contributions of OFCE-Sciences Po, FINEXUS- University of Zürich and of IMT Lucca.