CONFERENCE: STRESS TESTS, SCENARIOS, AND SYSTEMIC RISK

House of Finance Days: March 8, 2017, Paris-Dauphine University
Registration on the website of House of Finance Days

8:30 - 9:15: Invited Session:
Chairman: de Bandt, O. (Director of Research, ACPR)
Hirtle, B. (Executive Vice-President, Director of Research, Federal Reserve Bank of NY),
Lessons from Supervisory Stress Testing

9:15 - 10:45: Session 1: Stress Testing Credit Risk
Chairman: Péřignon, C. (HEC Paris)
Camara, B. (ACPR), Pessarossi, P. (ACPR), and Philippon, T. (NYU).
Back Testing European Stress Tests
Bah, A. (Credit Agricole), Gourieroux, C. (CREST and University Toronto), and Tiomo, A. (Credit Agricole):
Asymptotic Risk Factor Model with Volatility Factors
de Bandt, O. (ACPR), Devost, G. (ACPR), and Dietsch, M. (University of Strasbourg):
Stress Testing Residential Real Estate Portfolios

10:45 - 11:15: coffee break

11:15 - 13:15: Session 2: Risks in the Banking Sector
Chairman: Gourieroux, C. (CREST and University of Toronto)
Risk Management in Financial Institutions
Benoit, S. (Dauphine), Hurlin, C. (University of Orleans), and Péřignon, C. (HEC Paris):
Pitfalls in Systemic Risk Scoring
Gabrieli, S. (Banque de France) and Labonne, C. (ACPR-PSE):
Bad Sovereigns or Bad Balance Sheets? Risk Adjustment to GIIPS Exposures on the Euro Interbank Market
Gourieroux, C. (CREST and University Toronto), Monfort, A. (CREST), and Renne, J.P. (Lausanne University):
Statistical Inference for Independent Component Analysis: Application to Structural VAR Models