Regulation and Systemic Risk
March 24, 2016

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Conference venue

University Dauphine
House of Finance - Room A709 – Building A
Place du Maréchal de Lattre de Tassigny, 75116 Paris

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9.00 – 9.15 : Introduction

• de Bandt, O., Director for Research (ACPR)

9.15 – 10.45 : Risk and Regulation in Banking

Chair : Heam, J.C. (CREST-INSEE)

• Perignon, C., (HEC), Thesmar, D., (HEC and CEPR), and G., Vuillemeay (HEC): "Wholesale Funding Runs".

• Fraisse, H. (ACPR), Hombert, J. (HEC), and M., Lé (ACPR): "The Competitive Effects of a Bank Megamerger on Access to Credit".

• Colliard, J.E. (HEC) and Georg, C. (University of Cape Town and Deutsche Bundesbank): "Measuring Regulation Complexity".

10.45 – 11.15 : Coffee Break

11.15 – 12.15 : Systemic and Systematic Risks

Chair : Monfort, A. (CREST and Univ. Maastricht)

• Calvet, L., (HEC), Czellar V., (EDHEC) and C., Gourieroux (CREST and Univ. of Toronto): "Structural Dynamic Analysis of Systematic Risk".

• Banalescu, D. (Orleans Univ.), Hurlin, C., (Orleans Univ.), Leymarie, J. (Orleans Univ.), and O., Scaillet (GFRI and Geneva Univ.): "Backtesting MES and Related Systemic Risk Measures".

12.15 – 13.00 : Keynote speech
• Duffie, D. (Stanford Univ. and Ecole Polytechnique Fédérale de Lausanne) "Why We Need Better Financial Benchmarks?".