REGULATION AND SYSTEMIC RISK
March 21, 2018
Conference Venue: University Dauphine
House of Finance – Building A – Room A709
Place du Maréchal de Lattre de Tassigny, 75116 Paris

8:15 - 8.45: Registration

8:45 - 10:15: Session 1
Chairman: Pérignon C. (HEC Paris)
Delannay A., Dietsch M., and Petey J. (Strasbourg University and ACPR) Suppliers as Liquidity Providers: Concentration Risk in Trade Credit
Durant, D. (Banque de France), Violon A. (ACPR), and Toader O. (ACPR) The Impact of the Identification of GSIBS on their Business Model
Gourieroux C. (CREST-TSE), Monfort A., (CREST), Mouabbi S. (Banque de France), and Renne J.-P. (Lausanne University) Disastrous Default

10:15 - 11:00: Invited Session
Chairman: De Bandt O., Director for Research ACPR.
Allen F. (Imperial College), Gu X. (CUFE, Beijing), and Kowalewski O. (IESEG) The Interbank Market Puzzle

11:00 - 11:30: coffee break

11:30 - 13:00: Session 2
Chairman: Gourieroux C. (CREST, University of Toronto, TSE)
Hoffman P. (ECB), Langfield S. (ECB), Pierobon F. (ECB), and Vuilleme G. (HEC Paris) Who Bears Interest Rate Risk?
Tang H. (HEC Paris) Peer-to-Peer Lenders versus Banks: Substitutes or Complements?
Colliard J.E. (HEC Paris) and Gromb D. (HEC Paris) Financial Restructuring and Resolution of Banks

13:00: Lunch