Monday, October 14, 2013

13:15 - 13:45  Registration & Coffee
13:45 - 14:05  Welcome address: Robert Ophèle, deputy Governor of Banque de France

14:05 - 15:50  Session A : Government Guarantees and Deposit Insurance

- Chairman: Henri Fraisse (Autorité de Contrôle Prudentiel et de Résolution)
  1. "Understanding Bank Runs: Do Depositors Monitor Bank Runs?"
     Rajkamal Iyer (Massachusetts Institute of Technology), Manju Puri (Duke University: The Fuqua School of Business) and Nicolas Ryan (Massachusetts Institute of Technology)
     Discussant: Steven Ongena (University of Zurich)
  2. "Government Guarantees and Bank Risk Taking Incentives"
     Markus Fischer (Goethe Universität Frankfurt), Christa Hainz (Center for Economic Studies & Ifo Institute for Economic Research), Jörg Rocholl (European School of Management and Technology) and Sascha Steffen (European School of Management and Technology)
     Discussant: Anna Kovner (Federal Reserve)
  3. "Deposit Insurance Adoption and Bank Risk-Taking: the Role of Leverage"
     Mathias Lé (Autorité de Contrôle Prudentiel et de Résolution)
     Discussant: Hans Degryse (KU Leuven & Tilburg University)

15:50 - 16:10  Coffee & Pastries

16:10 - 17:20  Session B : The Real Effects of Regulatory Capital Requirement

- Chairman: Sascha Steffen (European School of Management and Technology)
     Gabriel Jiménez (Banco de España), Steven Ongena (University of Zurich), Jose-Luis Peydro (Universitat Pompeu Fabra) and Jesus Saurina Salas (Banco de España)
     Discussant: Roni Kissin (Olin Business School, Washington University in St. Louis)
  5. "The Real Effects of Bank Capital Requirements"
     Matthieu Brun (Banque de France), Henri Fraisse (Autorité de Contrôle Prudentiel et de Résolution) and David Thesmar (HEC Paris)
     Discussant: Ralph De Haas (European Bank for Reconstruction and Development)
17:30 - 18:30  Panel Session

- Chairman: Hélène Rey (London Business School)
  Benoît Coeuré (European Central Bank)
  Luc Laeven (International Monetary Fund)
  Danièle Nouy (Autorité de Contrôle Prudentiel et de Résolution)

Tuesday, October 15, 2013

8:30 - 9:10  Registration and Welcome Coffee

9:10 - 10:55  Session C : Liquidity shocks Transmission to Interbank and Corporate Lending

- Chairman : Olivier de Bandt (Autorité de Contrôle Prudentiel et de Résolution)

  6. "Trading Partners in the Interbank Lending Market"
     Gara Afonso (Federal Reserve Bank of New York), Anna Kovner (Federal Reserve Bank of New York) and Antoinette Schoar (Massachusetts Institute of Technology Sloan & NBER)
     Discussant: Enrico Perotti (University of Amsterdam and European Central Bank)

  7. "Bank Leverage Shocks and the Macroeconomy: a New Look in a Data-Rich Environment"
     Jean-Stéphane Mesonnier (Banque de France) and Dalibor Stevanovic (Université du Quebec à Montréal)
     Discussant: Frederic Boissay (European Central Bank)

  8. "Macroprudential and Monetary Policy: Loan-Level Evidence from Reserve Requirements"
     Cecilia Dassatti Camors (Banco Central del Uruguay) and Jose-Luis Peydro (Universitat Pompeu Fabra and Cass)
     Discussant: Marco Lombardi (Bank for International Settlements)

10:55 - 11:10 Coffee & Pastries

11:10 - 12:20  Session D : Information Spillover, Competition and Risk Taking

- Chairman : Michel Dietsch (Autorité de Contrôle Prudentiel et de Résolution)

  9."An Empirical Test of Information Spillover and Lending Standards with Sequential Loan Applications "
     Ugo Albertazzi (European Central Bank), Margherita Bottero (Banca d’Italia) and Gabriele Sene (Banca d’Italia)
     Discussant: Johan Hombert (HEC Paris)

  10."On the Non-Exclusivity of Loan Contracts: an Empirical Investigation"
     Hans Degryse (KU Leuven & Tilburg University), Vasso Ioannidou (Tilburg University) and Erik von Schedvin (Sveriges Riksbank)
     Discussant: Gregory Udell (Indiana University)

12:20 - 14:10 Lunch
14:10 - 15:55  Session E : Coordination among Banking Regulators, Geographic Diversification and Structural Changes

- Chairman: Frédéric Visnovsky (Autorité de Contrôle Prudentiel et de Résolution)
- 11. "Inconsistent Regulators: Evidence from Banking"
  Sumit Argawal (Federal Reserve Bank of Chicago), David Lucca (Federal Reserve Bank of New York), Amit Seru (Booth School of Business, University of Chicago & NBER) and Francesco Trebbi (University of Columbia & NBER)
  Discussant: Evren Ors (HEC Paris)

- 12. "The Valuation Effects of Geographic Diversification: Evidence from Banking"
  Martin Goetz (Federal Reserve Bank of Boston), Luc Laeven (International Monetary Fund) and Ross Levine (Brown University & NBER)
  Discussant: Iftekhar Hasan (Fordham University)

  Fabio Braggion (Tilburg University) and Steven Ongena (University of Zurich)
  Discussant: Daniel Paravisini (London School of Economics & NBER)

15:55 - 16:10 Coffee & Pastries

16:10 - 17:20  Session F : International Transmission of the Financial Crisis through the Bank Lending Channel

- Chairman: Marco Lombardi (Bank for International Settlements)
- 14. "The Impact of Sovereign Debt Exposure on Bank Lending: Evidence from the European Debt Crisis"
  Alexander Popov (European Central Bank) and Neeltje Van Horen (De Nederlandsche Bank)
  Discussant: Vania Stavrakeva (London Business School)

- 15. "Dissecting the Effect of Credit Supply on Trade: Evidence from Matched Credit-Export Data"
  Daniel Paravisini (London School of Economics & NBER), Veronica Rappoport (Columbia Business School), Philipp Schnabl (New York University) and Daniel Wolfenzon (Columbia University & NBER)
  Discussant: Vincent Vicard (Banque de France)