

# 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., Vuillemeys (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., Gournieroux (CREST and Univ. of Toronto): **"Structural Dynamic Analysis of Systematic Risk"**.
- Banulescu, 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?"**.