



Call for Papers

International Conference on the Policy Implications of Systemic Risk Models and Measures

4–5 June 2015, Amsterdam, The Netherlands

The Amsterdam School of Finance and Risk Management and the Econometrics Group of VU University Amsterdam organize a conference on the edge between systemic risk models and measures and actual policy making. The conference aims to bring together academics, policy makers, and professionals and is part of the SYRTO project (Systemic Risk Tomography), sponsored by the FP7 EU framework.

The motivation for the conference is that much research has been devoted to the modeling of systemic risk. This has led to many valuable qualitative insights. On the other hand, much econometric work has been done as well, leading to a range of different systemic risk measures. A key challenge is to determine how qualitative insights can best be transformed into concrete policy triggers, as well as how alternative systemic risk measures can help to support actual policy making.

We invite papers on the following (and related) topics:

1. Policy implications for systemic risk;
2. New model insights for systemic risk;
3. Novel systemic risk measurement methodologies and their policy use;
4. Empirical comparisons of existing systemic risk measurement methodologies.

The final program will include both submitted and invited papers, as well as a poster session.

KEYNOTE SPEAKERS:

Charles Goodhart (London School of Economics, Financial Markets Group)

Simone Manganello (Head Financial Research, ECB)

José-Luis Peydró (Universitat Pompeu Fabra, ICREA-UPF)

SCIENTIFIC COMMITTEE:

Monica Billio University of Venice

Frank Diebold University of Pennsylvania

Siem Jan Koopman VU University Amsterdam

André Lucas VU University Amsterdam

Marco Pagano University of Naples Federico II, CSEF and EIEF, chair of the Advisory
Scientific Committee of the ESRB

Dirk Schoenmaker VU University Amsterdam and Duisenberg School of Finance

PAPER SUBMISSION PROCEDURE: Papers should be submitted before March 20, 2015 to d.s.tielman@vu.nl. Decisions regarding acceptance will be made by March 31, 2015. The final version of accepted papers must be received by April 30, 2015. Limited sponsoring is available for a selection of accepted papers.

LOCAL ORGANIZERS: Siem Jan Koopman, Andre Lucas, Arjen Siegmann.

