

Call for papers

Beyond the Financial Crisis: Systemic Risk, Spillovers and Regulation

Date: October 28-29, 2010
Dresden, Germany

A Workshop by Deutsche Bundesbank
and Technische Universität Dresden

The current financial crisis has underlined the importance of systemic risk for financial stability on the one hand and the importance of complementing the micro-prudential regulation and supervision with a macro-prudential perspective on the other hand. This workshop will provide a forum to discuss established and new methodologies to assess systemic risks, spillovers to the financial markets and the real economy, as well as possible regulatory approaches to limit their consequences for financial stability.

Submissions of theoretical and empirical contributions on all aspects related to systemic risk, spillovers, systemically important financial institutions, changes in financial regulation including the creation of a systemic risk supervisor are invited, especially papers covering the following topics:

- Systemic Risk
 - Modelling and measurement e.g. network models, options-based approaches
 - Indicators
- Spillovers
 - Transmission to foreign exchange, stock and sovereign debt markets
 - Macroeconomic consequences
- Regulation
 - Systemically relevant banks
 - Pro-cyclicality
 - Liquidity risk

The deadline for submissions is July 15th, 2010. Papers should be submitted electronically to conferences@bundesbank.de along with your affiliation and email address. Acceptance decisions will be made by August 30th, 2010.

Organizers:

Alexander Karmann, Technische Universität Dresden
Thilo Liebig, Deutsche Bundesbank