

# 5<sup>th</sup> Research Meeting of the Consortium for Systemic Risk Analytics (CSRA)

## MEETING AGENDA

December 12, 2013

Location: MIT Sloan School of Management, 100 Main Street, E62-250, Cambridge, MA 02142

*Talks are 12 minutes long followed by an 8 minute period of Q&A. The objective is to present ideas and research-in-progress so as to communicate information and share knowledge. Detailed derivations, literature reviews, etc. are discouraged. As a reminder, the CSRA makes no policy recommendations. Please ensure that talks focus on analytics and research as opposed to advocacy of regulatory and policy positions.*

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10:00am – 10:10am	Welcome <b>Roger Stein</b> , State Street Global Exchange
10:10am – 10:30am	<i>Multiplex Financial Networks Dependencies</i> , <b>Irena Vodenska</b> , Boston University
10:30am – 10:50am	<i>Financial Sector, Sovereign, Macro Spillovers, and Risk Transmission</i> , <b>Dale Gray</b> , IMF
10:50am – 11:10am	<i>From Market Risk to Systemic Risk: The Sovereign Debt Crisis</i> , <b>Sebastian Ceria</b> , Axioma
11:10am – 11:30am	<i>Sovereign Credit Risk, Liquidity and ECB Intervention</i> , <b>Loriana Pelizzon</b> , SAFE – Goethe University Frankfurt
11:30am – 12:00pm	LUNCH
12:00pm – 12:20pm	<i>Risk Assessment Initiatives and the Accounting Quality Model</i> , <b>Craig Lewis</b> , SEC
12:20pm – 12:40pm	<i>Applying the Absorption Ratio to Flow Data</i> , <b>Jessica Donohue</b> , State Street Global Exchange, <b>Mark Kritzman</b> , MIT and Windham Capital Management
12:40pm – 1:00pm	<i>Leveraging Existing Research to Deliver Business Value</i> , <b>Helen Yang</b> , Charles River Associates
1:00pm – 1:20pm	<i>Research on the Leverage Ratio</i> , <b>Sri Iyer</b> , The Clearing House
1:20pm – 1:40pm	BREAK
1:40pm – 2:00pm	<i>The Decision to Lever</i> , <b>Lisa Goldberg</b> , UC Berkeley
2:00pm – 2:20pm	<i>The Removal of Credit Ratings from Capital Regulation: Implications for Systemic Risk</i> <b>Kathleen Hanley</b> , University of Maryland
2:20pm – 2:40pm	<i>RegRank: Natural Language Analytics to Rank Regulations with Application to Dodd-Frank</i> , <b>Andrei Kirilenko</b> , MIT
2:40pm – 3:00pm	BREAK
3:00pm – 3:20pm	<i>A Method of Learning the Connectedness Between Equities</i> , <b>Garthee Ganeshapillai</b> , MIT
3:20pm – 3:40pm	<i>Liquidity Monitoring Tools</i> , <b>Mark Flood</b> , Office of Financial Research
3:40pm – 4:00pm	<i>Lower Levels of Market Liquidity: Potential Risks</i> , <b>Sonja Gibbs</b> , International Institute of Finance
4:00pm	Closing comments <b>Andrew Lo</b> , MIT <b>Roger Stein</b> , State Street Global Exchange
4:15pm	RECEPTION 6 <sup>th</sup> Floor, E62-650