Agenda for Research Consortium for Systemic Risk Meeting

June 5, 2013

The following is the agenda for the fourth research meeting of the Consortium for Systemic Risk Analytics, to be held at the **Seaport Boston Hotel: 1 Seaport Lane, Boston, MA 02210** between 10:30am and 5:00pm. Lunch will be served at 12:15pm. Please feel free to contact Jayna Cummings at jcummin@mit.edu or 617-258–5727 for any questions or help regarding the logistics. *Talks are 12 minutes long followed by a 3 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 regulatory and policy implications.***

10:30	Lo and Stein	Introduction and objectives for the day
10:45	B. González-Hermosillo (IMF)	*Sovereign CDS and the Euro sovereign debt crisis*
11:00	Hui Chen (MIT)	*Demand for crash insurance returns*
11:15	D. Blaszkowsky (OFR)	*Data gaps & standards for systemic risk research & analysis.*
11:30	H. Mamaysky (Citi)	*Moderated group discussion of emerging systemic risks*
12:15	**LUNCH**	
13:00	D. Gray (IMF)	*Analyzing EU bank, sovereign, and macro risk using a CCA Global VAR*
13:15	V. Acharya (NYU)	*Testing macroprudential stress tests*
13:30	K. Shnyra (Moody's)	*Aggregate and firm-level measures of systemic risk from a structural model of default*
13:45	Cornelius Hurley (BU)	*Subsidy Reserve Plan and the plan of the Federal Reserve Bank of Dallas*
14:00	**BREAK**	
14:15	C. Hart (NTSB)	*Preventing financial industry mishaps*
15:15	*PANEL*	*Is a post mortem protocol for finance feasible?*
15:30	K. Hanley (SEC)	
15:45	J. Donohue (State Street)	
16:00	A. Kirilenko (MIT)	
16:15	Lo and Stein	Wrap-up and results of risk rankings
16:30	**ADJOURN**	