Agenda for Research Consortium for Systemic Risk Meeting
December 4, 2012

The following is the agenda for the fourth research meeting of the Consortium for Systemic Risk Analytics, to be held at the MIT Sloan School of Management: **100 Main Street, E62-450, Cambridge, MA 02142** between 10:00am and 4:00pm. A working lunch will be served at 12:30pm. 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 15 minutes long followed by a 15 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.*

10:00	Lo and Stein	Introduction and objectives for the day
10:20	Loriana Pelizzon…………..	***Sovereign, bank, and insurance credit spreads: Connectedness and systemic networks***
10:50	John Hull…………………..…	***Reducing the Risk of a CCP Failure***
11:20	**BREAK**	
11:30	Henry Hu……..……………	***Too complex to depict? Innovation, "Pure Information," and the SEC Disclosure Paradigm***
12:00	Sanjiv Das……………...….	***Unleashing the power of public data for financial risk measurement, regulation, and governance***
12:30	**LUNCH**	
1:00	Deborah Lucas…………….	***Government as systemic risk***
1:30	Andrei Kirilenko………….	***Problems with LIBOR and implications for systemic risk***
2:00	**BREAK**	
2:15	Craig Lewis……………….	***Money market reform***
2:45	Paul Saltzman………..……	***Lessons learned from the Clearing House OLA Symposium: Does Title II end TBTF***
3:15	Harry Mamaysky …………	***Risk pricing of bank stocks and CDS in the wake of the financial crisis***
3:45	Lo and Stein	Wrap-up
4:00	**RECEPTION***	
6:00		Adjourn

*The reception will take place in Dining Room 2 of the MIT Faculty Club, located on the sixth floor of building E52 (physical address: 50 Memorial Drive), which is adjacent to the building in which the meeting will be held.

Confirmed attendees: Don Allison, State Street; David Blaszkowsky, OFR; Larry Candell, Lincoln Lab; Hui Chen, MIT; Munther Dahleh, MIT; Sanjiv Das, Santa Clara U (remote); Mohit Dayal, FINRA; Jessica Donohue, State Street; Winston Dou, MIT; Wilson Ervin, Credit Suisse; Kristin Forbes, MIT; Ganeshapillai Garthee, MIT; Sonja Gibbs, IIF; Brenda Gonzalez-Hermosillo, IMF; Daniel Goroff, Sloan Foundation; Dale Gray, IMF; Henry Hu, UT Austin; John Hull, U of Toronto; Cornelius Hurley, BU; Michael Karol; Gordon Kaufman, MIT; Daniel Kelly, NEPC; Dror Kenett, BU; Alan King, IBM Research; Will Kinlaw, State Street; Andrei Kirilenko, CFTC; Mark Kritzman, MIT/Windham Capital Management; Craig Lewis, SEC; Andrew Lo, MIT; Debbie Lucas, MIT; Donald MacLellan, Lincoln Lab; Harry Mamaysky, Citi; Robert Merton, MIT; Sanjoy Mitter, MIT; Francis Parr, IBM Research; John Parsons, MIT; Loriana Pelizzon, U of Venice; Alexander Reyngold, Moody's; David Riehl, DataExplorers/Markit; Richard Ross, High Speed Analytics; Paul Saltzman, The Clearing House; Mila Getmansky Sherman, UMass-Amherst; Ksenia Shnyra, Moody's; Akhtar Siddique, OCC; Mark Snyder, State Street; Roger Stein, Moody's; Jonathan Taylor, FINRA; Paul Toldalagi, Business Technology Associates; Irena Vodenska, BU; Jiang Wang, MIT; Roy Welsch, MIT; Michael Will; Amy Zhou, MIT; David Zhu, MIT.