

Final Agenda for Research Consortium for Systemic Risk Meeting

December 14, 2011

The following is the final agenda for the second research meeting of the Research Consortium for Systemic Risk, to be held at the MIT Sloan School of Management: **100 Main Street, E62-550 (5th Floor) Conference Room, Cambridge, MA 02142** between 11:00am and 3:00pm. A working lunch will be served at 11:30am. 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 10 minutes long, followed by a short period (2-5 minutes) 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.*

Confirmed attendees: Jacob Bennett, MIT; Rick Bookstaber, SEC; Larry Candell, MIT; David Carruthers, DataExplorers (via phone); Bob Chakravorti, The Clearing House; Hui Chen, MIT; Mohit Dayal, FINRA; Jessica Donohue, State Street; David Fagnan, MIT; Diego Feijer, MIT; Mark Flood, Office of Financial Research; Ken Froot, HBS; Garthee Ganeshapillai, MIT; Mila Getmansky Sherman, UMass Amherst; Brenda Gonzalez-Hermosillo, IMF; Daniel Goroff, Sloan Foundation; Beni Gradwohl, Citigroup; David Greenberg, BlackRock; John Guttag, MIT; Chris Hanson, DataExplorers; Peter Jones, MIT; Gordon Kaufman, MIT; Will Kinlaw, State Street; Andrei Kirilenko, CFTC; Mark Kritzman, MIT and Windham Capital; Andrew Lo, MIT; Debbie Lucas, MIT; Don MacLellan, MIT; Rob McKeon, State Street; Sanjoy Mitter, MIT; Loriana Pelizzon, MIT/University of Venice; Bill Pounds, MIT; David Riehl, DataExplorers; Alex Samarov, MIT; Frank Schweitzer, ETH Zurich; Akhtar Siddique, OCC; Roger Stein, Moody's Research Labs; Adrien Verdelhan, MIT; Amy Zhou, MIT; Zhe Zhu, MIT.

11:00	Lo and Stein	Introduction and objectives for the day
11:15	R. Bookstaber F. Schweitzer M. Flood L. Pelizzon S. Mitter K. Froot A. Kirilenko	<i>Agent-based models</i> <i>Systemic risk and network models</i> <i>Survey of systemic risk measures and the OFR</i> <i>Measuring contagion in Europe</i> <i>Optimal control methods and systemic risk</i> <i>Behavioral patterns among 25,000 institutions</i> <i>High-frequency trading</i>
1:00	Break	
1:15	C. Hanson and D. Riehl B. Chakravorti W. Kinlaw and M. Kritzman B. Gonzalez-Hermosillo A. Siddique R. Stein	<i>Introduction to DataExplorers data</i> <i>Introduction to The Clearing House</i> <i>Toward determining systemic importance</i> <i>Transmission of Financial Stress in Europe</i> <i>Machine-learning models of consumer credit</i> <i>A network model of money market fund risk</i>
2:45	Lo and Stein	Wrap-up
3:00		Adjourn