Agenda for Research Consortium for Systemic Risk Meeting

June 11, 2012

The following is the final agenda for the third 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 12 minutes long, followed by a short period (5-7 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: Tobias Adrian, FRBNY; Zvi Bodie, Boston University; Rick Bookstaber, OFR; Bob Chakravorti, The Clearing House; Hui Chen, MIT; Brian Clark, OCC; Jessica Donohue, State Street Global Markets; David Fagnan, MIT; Mark Flood, OFR; Garthee Ganeshapillai, MIT; Brenda Gonzalez-Hermosillo, IMF; Andrei Kirilenko, CFTC; Andrew Lo, MIT; Deborah Lucas, MIT; Don MacLellan, MIT Lincoln Laboratory; Bill Pounds, MIT; Richard A. Ross, High Speed Analytics; Mila Getmansky Sherman, UMass-Amherst and MIT; Akhtar Siddique, OCC; Jure Skarabot, Citigroup; Roger Stein, Moody's Corp.; Paul Toldalagi, Business Technology Associates; Amy Zhou, MIT

11:00	Lo and Stein	Introduction and objectives for the day
11:15	T. Adrian (FRBNY)	*A Framework to Monitor Systemic Risk*
	R. Bookstaber (OFR)	*A Multi-asset Agent-based Model for Fire Sales and Contagion; Update on ongoing OFR agent-based research*
	B. Gonzalez-Hermosillo (IMF)	*IMF Financial Stability and Systemic Risk Workshop Program*
	A. Kirilenko (CFTC)	*Convective Risk Flows in Commodity Futures Market*
	A. Lo (MIT)	*Privacy-Preserving Methods for Sharing Financial Risk Exposures*
1:00	Break	
1:15	D. Lucas (MIT)	*Proposed Center for Finance and Policy*
	S. Mitter (MIT)	*Nonequilibrium Statistical Mechanics*
	A. Siddique / B. Clark (OCC)	*Application of Machine-Learning Techniques to Consumer Credit Data*
	A. Zhou (MIT)	*An Empirical Comparison of Systemic Risk Measures*
2:45	Lo and Stein	Wrap-up
3:00	Coffee and Tea Reception	