EBA Research Workshop

“How to regulate and resolve systemically important banks”

Agenda

Location:
European Banking Authority - Level 5
30 Old Broad Street
London EC2N 1HT

Day 1 – 14 Nov 2013
09.00 – 18.00

1. Registration 09:00-09:30

2. Welcome Speech – EBA Chairperson Andrea Enria 09:30-09:45

3. Key Note Speech (Erkki Liikanen – Governor of the Bank of Finland) 09:45-10:45
   How to improve financial stability and resilience of financial institutions after the crisis?

4. Coffee break 10:45-11:15

5. Session 1: Credit Risk 11:15-13:00

- K. Düllmann and P. Koziol, Deutsche Bundesbank
  Are SME Loans Less Risky than Regulatory Capital Requirements Suggest?
  Discussion: M. Quagliariello, EBA

- T. Ota, Bank of England
  Forbearance and Broken Credit Cycles
  Discussion: J. Saurina, Banco de Espana
M. Brun, ISODEV, H. Fraisse, Banque de France and D. Thesmar, HEC Paris
The Real Effects of Bank Capital Requirements
Discussion: Valerie de Bruyckere, EBA

Chair: Andrea Resti, Bocconi University

6. Buffet Lunch (at the venue) 13:00-14:00

7. Session 2: SIFIs 14:00-15:45

- S. Masciantonio, Banca d'Italia
  Identifying and Tracking Global, EU and Eurozone Systemically Important Banks with Public data
  Discussion: Samuel da Rocha Lopes, EBA

- N. Hautsch, Humboldt University, J. Schaumburg and M. Schienle, University of Hannover
  Forecasting systemic impact in financial networks
  Discussion: K. Düllmann, Deutsche Bundesbank

- G. Löffler, University of Ulm and P. Raupach, Deutsche Bundesbank
  Robustness and informativeness of systemic risk measures
  Discussion: M. Summer, Oesterreichische Nationalbank

Chair: David Llewellyn, University of Loughborough 15:45-16:15

8. Coffee break 16:15-18:00

9. Session 3: Systemic Risk

- S. Bornemann, University of Munster, S. Homolle, University of Rostock, C. Hubensack, University of Munster, T. Kick, Deutsche Bundesbank, A. Pfingsten, University of Munster
  Visible Reserves in Banks – Determinants of Initial Creation, Usage, and Contribution to Bank Stability
  Discussion: A. Marcelo, EBA

- C. Bonner, I. van Lelyveld, R. Zymek, De Nederlandsche Bank
  Banks’ Liquidity Buffers and the Role of Liquidity Regulation
  Discussion: L. Overby, EBA

- U. Kruger, Deutsche Bundesbank, M. Libertucci, Banca d’Italia
  Does the Basel III countercyclical capital buffer mitigate regulatory capital (pro)cyclicality? Evidences from empirical tests
  Discussion: M. Rimarchi, EBA

Chair: Mark Flannery, University of Florida

10. Dinner (at the EBA premises) 19:00
11. Session 4: Resolution

- **M. Ignatowski and J. Korte, Goethe University**
  *Wishful Thinking or Effective Threat? Tightening Bank Resolution Regimes and Bank Risk-Taking*
  
  Discussion: P. Allard, EBA

- **N. Martynova and E. Perotti, University of Amsterdam**
  *Convertible bonds and bank risk-taking*
  
  Discussion: L. Kalyvas, EBA

- **A. Schäfer, I. Schnabel and B.W. di Mauro, CEPR**
  *Financial Sector Reform After the Crisis: Has Anything Happened?*
  
  Discussion: I. van Lelyveld, De Nederlandsche Bank

Chair: Stefano Cappiello, EBA

12. **Coffee Break**

13. **Key Note Speech – Mark Flannery, University of Florida**

  *Maintaining Safe Banks: Should CoCos Play a Bigger Role?*

14. **Closing Remarks – EBA Executive Director Adam Farkas**

15. **Buffet Lunch (at the venue)**