Day 1 – 21 Nov 2012
09.00 – 18.00

1. Registration
09:00-09:30

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

1. Key Note Speech (Prof. Iftekhar Hasan – Fordham University)
09:45-10:45
CEO Social Network and Firm Performance
10:45-11:15

2. Coffee break

3. Session 1: Risk measurement (Prof. Andrea Resti – Bocconi University) 11:15-13:15
   a. Diana Bonfim and Moshe Kim: “Liquidity risk in banking: is there herding?”
      Discussant: Iman van Lelyveld
      Discussant: Klaus Duellmann
   c. Sam Langfield, Zijun Liu and Tomohiro Ota: “Mapping the UK interbank system”
      Discussant: Christoffer Kok
   d. Francesco Cannata and Simone Casellina: “A comprehensive approach to banks’ RWA: An application to Italian banks”
      Discussant: Rudi Vander Vennet
4. **Lunch** (at the venue) 13:15-14:15

5. **Session 2: Business Cycles and Banking (Chair - Prof. Giovanni Ferri – University of Bari)** 14:15-16:15
   
   a. Yener Altunbas, Simone Manganelli and **David Marques-Ibanez**: “Bank risk during the Great Recession: Do business models matter?” Discussant: Rym Ayadi
   
   b. Ugo Albertazzi and **Margherita Bottero**: “The procyclicality of foreign bank lending: Evidence from the global financial crisis” Discussant: Raffaele Passaro
   
   c. **Thomas Conofrey**, Trevor Fitzpatrick and Kieran McQuinn: “Bank lending in a liberal credit market: Evidence from a small open economy” Discussant: Sam Langfield
   
   d. **Lea-Kathrin Heursen**: “Lesson learnt? Financial leverage, macroprudential regulation and financial stability” Discussant: Lars Overby

6. **Coffee break** 16:15-16:30

7. **Session 3: Regulation (Chair – Prof. David Llewellyn - Loughborough University)** 16:30-18:00
   
   a. Shekhar Aiyar, Charles W. Calomiris and **Tomasz Wieladek**: “Does macro-pru leak? Evidence from a UK policy experiment” Discussant: Mario Quagliariello
   
   b. **Rym Ayadi**, Emrah Arbak and Willem Pieter De Groen (with a contribution from David T. Llewellyn): “Regulation of European banks and business models: Towards a new paradigm?” Discussant: Peter Andrews
   
   c. Harald Hau, **Sam Langfield** and David Marques-Ibanez: Bank ratings: “What determines their quality?” Discussant: Lampros Kalyvas

8. **Dinner buffet** (on the EBA premises) 19:00
9. Session 4: The Financial Crisis and Shadow Banking (Chair – Prof. Javier De Andrés – University of Oviedo) 09:00-11:00

a. **Enrico Perotti**: “The roots of shadow banking”
   Discussant: Philippe Allard

b. **Glenn Schepens** and Christoffer Kok: “Bank reactions after capital shortfalls”
   Discussant: Aurore Schilte

c. Claudia M. Buch, **Katja Neugebauer** and Christoph Schröder: “Changing forces of gravity: How the crisis affected cross-border banking”
   Discussant: Dimitris Fatouros

d. **Giovanni di Iasio and Federico Pierobon**: “Shadow banking, sovereign risk and collective moral hazard”
   Discussant: Enrico Perotti

10. Coffee Break 11:00-11:30

11. Key Note Speech – Prof. Marco Onado (Bocconi University) 11:30-12:30

   The profitability of the commercial banking business. Lessons from the Italian experience

12. Closing Remarks – EBA Executive Director Adam Farkas 12:30-12:45

13. Lunch buffet (at the venue) 12:45-14:00