

Call for Papers

Conference on

Systemic Risk and Financial Stability

by the Department of Quantitative Finance and the Freiburg Institute for Advanced Studies

Freiburg, September 19th & 20th, 2019

The conference will bring together researchers working in the areas of finance, economics and statistics to discuss new research on sources of instabilities in financial systems. This includes among others the modelling of systemic risks in financial networks, the analysis of interbank loan markets as well as the investigation of risks inherent in shadow banking. In addition, the conference aims at advancing research that focusses on the link between financial markets and the real economy. Further, it will provide a forum to discuss methods that improve the resilience of the financial system to adverse shocks and that aid to prevent potential spillover effects to the real economy.

Conference Themes

The conference will cover both theoretical and empirical research on topics like (including, but not limited to)

- Systemic risk in financial networks
- Risks in interbank markets
- Shadow banking and Fintech
- Interaction between financial system and the real economy
- Risk management
- Macroprudential regulation of systemic risk
- Policy implications

Confirmed Invited Speakers

- · Hui Chen (MIT Sloan School of Management)
- Rama Cont (University of Oxford)
- Yvan Lengwiler (University of Basel)
- Lisha Li (University of York)
- Steven Ongena (University of Zurich)
- Luitgard Veraart (London School of Economics and Political Science)
- Stefan Weber (University of Hannover)
- Mungo Wilson (University of Oxford)

Abstract submissions for the Conference on Systemic Risk and Financial Stability 2019 are welcome now. Please first submit an abstract or full paper for consideration by the program committee via sekretariat@finance.uni-freiburg.de. Contributions from PhD students and junior faculty are encouraged.

Deadlines

Abstract Submission	May 31 st , 2019.
Notification	June 15 th , 2019.
Registration	June 30 th , 2019.

Conference Fees

Incl. conference dinner	50,00€
Without conference dinner	40,00€

Conference Venue

Freiburg Institute for Advanced Studies, Albertstrasse 19, 79104 Freiburg im Breisgau, Germany.

For further questions, please contact sekretariat@finance.uni-freiburg.de or visit our homepage www.systemicrisk2019.uni-freiburg.de.

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