



17th Simulator Seminar

29-30 August 2019
Bank of Finland
Helsinki

PSS
BOF-PSS2

CALL FOR PAPERS

Seminar on Quantitative Analysis of FMIs

29-30 August 2019 in Helsinki

Smooth and reliable financial market infrastructures, like payment and securities settlement systems, play a crucial role for the well-functioning economy. In recent years, digitalisation has brought along new opportunities and challenges also in this field. In the evolving financial landscape, quantitative analysis of the FMIs remains an important method to deepen our understanding of on-going developments, potential risks and efficiency gains.

The Bank of Finland welcomes experts working in this field to the *17th annual Simulator Seminar* in August. The seminar is targeted for overseers, operators, supervisors as well as market participants. You are invited to submit papers analysing FMIs under the following topics: *stress testing, liquidity studies, critical participants, new structures, payments behavior, ABM or early warning indicators*. The paper can be already published or have a work-in-progress status.

The keynote speech will be given by *James Chapman (Bank of Canada)* on *Modernizing Payments Research: Using machine learning and panel methods to help design wholesale payments systems*.

PAPER SUBMISSION INSTRUCTIONS

Please send your paper or proposal to Mr Tatu Laine, by email: [tatu.laine\(at\)bof.fi](mailto:tatu.laine(at)bof.fi). Further questions and ideas related to the seminar are welcome to the same address.

Presentation proposals	DL 12 April 2019
Speaker confirmations sent from the BoF-PSS Team	by 26 April 2019
Delivery of the presentation material	DL 16 August 2019*)

*) The presentations will be made available on the Bank of Finland web site for the participants before the seminar.

BoF-PSS2 TRAINING COURSE

A two-day training course on the use of the BoF-PSS2 Simulator will be organised before the Simulator Seminar on 27–28 August. Besides new users, the course is beneficial to the advanced users as well, because it has been updated to be based on the new functionalities of the automated stress testing tool.

The course includes illustrative exercises covering topics such as stress tests, quantitative analysis of system efficiency, settlement, liquidity and credit risks as well as systemic and counterparty risks. During the course, participants are actively involved in using the BoF-PSS2 Simulator.

The course fee for the training is EUR 900+24% VAT. An invitation to attend the course will be sent along with the invitation to the Simulator Seminar.