2015 RiskLab/BoF/ESRB
Conference on Systemic Risk Analytics

Highlights

- **What:** Conference on Systemic Risk Analytics
- **When:** September 24-25, 2015
- **Where:** Bank of Finland, Helsinki, Finland
- **Submission deadline:** 22.07.2015
- **Keynote speakers:**
    - Stefano Battiston (University of Zurich)
    - Jon Danielsson (London School of Economics)
    - Erkki Liikanen (Bank of Finland)

In the aftermath of the global financial crisis, there is an acute interest in analytics for early identification and assessment of systemic risk and vulnerabilities that may eventually lead to systemic financial crisis. This conference brings together most recent advances on computational tools for systemic risk identification and assessment. The key aim of the conference is to adopt methods and techniques from other disciplines, such as computer science, biology and physics, that use computer-intensive approaches, novel data sources, visual representations or interactive interfaces, among others.

Topics

The conference covers policy and practitioner-oriented research related to systemic risk measurement, including interdisciplinary empirical and theoretical work on system-wide macro-financial risks. We solicit contributions covering a broad range of topics related to systemic risk analytics and macroprudential policy, particularly (but not limited to):

- Systemic risk and early-warning indicators and models
- Network analysis, contagion models and spillover models
- Macro stress-testing, scenario analysis and simulation
- Coinciding systemic financial stress measures
- Measures of systemically important financial institutions
- Visualization of systemic risk related data and models
- Uncertainty in systemic risk modeling and measurement
- Data innovations, challenges, gaps and quality
- Mapping analytics to macroprudential policy and regulation

Submission instructions

We welcome original manuscripts that are not already published in peer-reviewed journals. Submitted manuscripts may be part of a working paper series. The papers should be emailed by **July 22, 2015** with the subject line “Submission – SRA2015″ to the following address: **peter at risklab.fi**. Acceptance decisions will be sent to authors by July 31, 2015.

Special issues

Presenters are encouraged to submit their papers to a post-conference special issue. The journal will be announced later.

Program and venue

The conference will take place on **24-25 September,** 2015 and venue of the conference is in the premises of the **Bank of Finland**. The conference will be single track with keynote speakers and a poster session, as well as accompanied by a pre-conference workshop. Program is to be announced later.

Organizers

Organizing committee:

Tuomas Peltonen (European Systemic Risk Board)

Peter Sarlin (Hanken School of Economics & RiskLab at Arcada)

Katja Taipalus (Bank of Finland)

Program committee:

Stefano Battiston (University of Zurich)

Kaj-Mikael Björk (RiskLab at Arcada)

Elena Carletti (Bocconi University)

Mark Flood (Office of Financial Research at US Treasury)

Sam Langfield (European Systemic Risk Board)

Camelia Minoiu (International Monetary Fund)

José-Luis Peydró (Universitat Pompeu Fabra)

Bernd Schwaab (European Central Bank)

David Thesmar (HEC Paris)

Jouko Vilmunen (Bank of Finland)