2016 RiskLab/BoF/ESRB
Conference on Systemic Risk Analytics

Highlights

- **What:** Conference on Systemic Risk Analytics
- **When:** 5–7 October 2016
- **Where:** Arcada University of Applied Sciences, Helsinki, Finland
- **Submission deadline:** 15 July 2016
- **Keynote speakers:**
    - Ross Levine (Professor at UC Berkeley)
    - Erkki Liikanen (Governor of the Bank of Finland)
    - Sergio Nicoletti-Altimari (Director General at DG/MF, ECB)
    - TBA

Recent waves of financial instability have sparked an acute interest in analytics for systemic risk measurement. This conference brings together most recent advances on computational tools for systemic risk identification and assessment. The scope of models and techniques includes systemic risk and early-warning indicators, network and contagion analysis, macro stress-testing, as well as measures of coinciding systemic stress and systemically important financial institutions. 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 themes of the conference cover policy and practitioner-oriented research related to systemic risk measurement. We solicit contributions covering a broad range of techniques related to systemic risk analytics, particularly related to the following three themes (but not limited to):

- Implications of the zero interest-rate environment on systemic risk
- Mapping systemic risk analytics to macroprudential policy and regulation
- Risks and opportunities stemming from disruptive innovations in financial technology (FinTech)

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 15 July 2016 with the subject line "Submission – SRA2016" to the following address: rmsihteerit@bof.fi**. Acceptance decisions will be sent to authors by 15 August 2016.

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 **6–7 October 2016** in the premises of **Arcada University of Applied Sciences**. The conference is single track with keynotes and poster sessions, as well as a pre-conference workshop on 5 October at the Bank of Finland. The conference is accompanied by a social event for the speakers on 6 October, taking place at the Bank of Finland's villa.

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)

Prasanna Gai (The University of Auckland)

Mark Flood (Office of Financial Research at US Treasury)

Tor Jacobson (Sveriges Riksbank)

Sam Langfield (European Systemic Risk Board)

Iman van Lelyveld (DNB & Free University Amsterdam)

Ross Levine (Haas School of Business, UC Berkeley)

Camelia Minoiu (International Monetary Fund)

José-Luis Peydró (Universitat Pompeu Fabra)

Bernd Schwaab (European Central Bank)

Jouko Vilmunen (Bank of Finland)