

PROGRAM

Latest update: August 17, 2015

European System of Central Banks' Day-Ahead Conference

August 19, 2015

The objective of the Day-Ahead conference is to create an opportunity for interaction among research economists within the ESCB, other central banks and academia; and to offer an outlet for high-quality, policy-relevant research oriented towards banking, finance, and monetary economics.

- 09:00 a.m. Registration and coffee
- 09:25 a.m. Address of welcome: **Doris Ritzberger-Grünwald**, Oesterreichische Nationalbank
- 09:30 a.m. Session1: **Marianna Caccavaio**, Banca d'Italia
- Jochen Mankart**, Deutsche Bundesbank
A Dynamic Model of Banking with Uninsurable Risks and Regulatory Constraints
Discussant: **Katrin Rabitsch**, Wirtschaftsuniversität Wien
- Kalin Nikolov**, European Central Bank
Designing Capital Regulation in a Quantitative Macroeconomic Model
Discussant: **Gazi Ishak Kara**, Federal Reserve Board
- 11:00 a.m. Coffee break
- 11:30 a.m. Session 2: **Simone Manganeli**, European Central Bank
- Carla Soares**, Banco de Portugal
Surviving the Perfect Storm: the Role of the Lender of Last Resort
Discussant: **Jochen Güntner**, Universität Linz
- Cristina Picillo**, BIS
The Impact of CCPs' Margin Policies on Repo Markets
Discussant: **Cenkhan Sahin**, De Nederlandsche Bank and University of Groningen
- 01:00 p.m. Lunch
- 02:00 p.m. Session 3: **Helmut Elsinger**, Oesterreichische Nationalbank
- Toni Ahnert**, Bank of Canada
A Wake-Up-Call of Theory of Contagion
Discussant: **Julian Kolm**, Wirtschaftsuniversität Wien
- Adrian Penalver**, Banque de France
Banks And The Rational Credit Cycle
Discussant: **Christoph Bertsch**, Sveriges Riksbank
- 03:30 p.m. Coffee break
- 04:00 p.m. Session 4: **Wilko Bolt**, De Nederlandsche Bank
- Cindy M. Vojtech**, Federal Reserve Board
What Do Loan Officers Do When They Change Standards and Terms?
Discussant: **Daniel Foos**, Deutsche Bundesbank
- Tim Eisert**, Erasmus University Rotterdam
Real Effects Of The Sovereign Debt Crisis In Europe: Evidence From Syndicated Loans
Discussant: **Francesco Manaresi**, Banca d'Italia
- 05:30 p.m. End of Conference

Program Committee

Wilko Bolt, De Nederlandsche Bank
Marianna Caccavaio, Banca d'Italia
Helmut Elsinger, Oesterreichische Nationalbank
Scott Frame, Federal Reserve Bank of Atlanta
Simone Manganelli, European Central Bank
Emanuel Mönch, Deutsche Bundesbank
Kasper Roszbach, Sveriges Riksbank

Conference Venue

Oesterreichische Nationalbank
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1090 Vienna
Veranstaltungssaal, Ground Floor

Contact Details (Content Matters)

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