



July 4-5, 2013

Interlinkages and systemic risk



International Conference

July 4-5, 2013

Università Politecnica delle Marche, Ancona, Italy

Conference Venue:

Università Politecnica delle Marche,
piazzale Martelli, 8 - 60121 Ancona
Italy

The Global Financial Crisis and the ensuing Great Recession call for new ideas in the modeling of the interplay between the financial system and the real economy. Several international reforms are pointing in the direction of increased monitoring, surveillance and regulation of different types of interlinkages. The demand for a deeper understanding of systemic risks that stem from interconnectedness, and their effects on the financing of real activities, is exceptionally high. The goal of the Workshop is to realize a gathering of an interdisciplinary group of researchers working in different areas, to improve the analysis and the modeling of interlinkages and the associated systemic risks.

The Workshop is organized with the financial support of the Institute for New Economic Thinking.

Topics:

Topics will cover research in the following areas:

- Systemic risk modeling
- Credit relationships modeling
- Agent based models and networked markets
- Investigation and detection of systemic risk indicators
- Financial network and systemic risk
- Systemic risk and regulation
- Data mining, metrics, and stylized facts in credit relationships

Both theoretical and empirical contributions are welcome.

Keynote Speakers:

Ignazio Angeloni, Director General Financial Stability, European Central Bank.

Domenico Delli Gatti, Economics Professor at Catholic University, Milan, Italy.

Peter Howitt, Lyn Cross Professor of Social Sciences, Department of Economics, Brown University, USA

Submission:

Please submit a paper or an extended abstract no later than **April 30, 2013** to: credit.ancona2013@gmail.com . Please indicate in the subject line of the submission email one or more topics among the ones listed above.

A selection of the accepted papers will be considered for publication in a Special Issue of Quantitative Finance.

Important Deadlines:

Paper Submission: April 30, 2011.

Notification of Paper Acceptance: May 31, 2011.

Registration:

There is no registration fee for the conference but, you must register by sending an email to credit.ancona2013@gmail.com for organizational reasons.

Webpage:

<http://convegni.dises.univpm.it/inet2013/>

Organizing Committee:

- Giovanni di Iasio, Bank of Italy, Rome, Italy
- Mauro Gallegati, Università Politecnica delle Marche
- Fabrizio Lillo, Scuola Normale Superiore, Pisa and Santa Fe Institute
- Rosario Nunzio Mantegna, Central European University, Budapest and University of Palermo

Local Organizing Committee:

- Gabriele Tedeschi, Università Politecnica delle Marche
- Salvatore Miccichè, University of Palermo