



EBA Research Workshop

“How to regulate and resolve systemically important banks”

Agenda

Location:

*European Banking Authority - Level 5
30 Old Broad Street
London EC2N 1HT*

Day 1 – 14 Nov 2013
09.00 – 18.00

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| 1. Registration | 09:00-09:30 |
| 2. Welcome Speech – EBA Chairperson Andrea Enria | 09:30-09:45 |
| 3. Key Note Speech (Erkki Liikanen – Governor of the Bank of Finland) | 09:45-10:45 |
| <i>How to improve financial stability and resilience of financial institutions after the crisis?</i> | |
| 4. Coffee break | 10:45-11:15 |
| 5. Session 1: Credit Risk | 11:15-13:00 |
| <ul style="list-style-type: none">• K. Düllmann and P. Koziol, Deutsche Bundesbank
<i>Are SME Loans Less Risky than Regulatory Capital Requirements Suggest?</i>
<i>Discussion: M. Quagliariello, EBA</i>• T. Ota, Bank of England
<i>Forbearance and Broken Credit Cycles</i>
<i>Discussion: J. Saurina, Banco de Espana</i> | |

- **M. Brun, ISODEV, H. Fraise, Banque de France and D. Thesmar, HEC Paris**

The Real Effects of Bank Capital Requirements
Discussion: Valerie de Bruyckere, EBA

Chair: Andrea Resti, Bocconi University

6. Buffet Lunch (at the venue) **13:00-14:00**

7. Session 2: SIFIs **14:00-15:45**

- **S. Masciantonio, Banca d'Italia**
Identifying and Tracking Global, EU and Eurozone Systemically Important Banks with Public data

Discussion: Samuel da Rocha Lopes, EBA

- **N. Hautsch, Humboldt University, J. Schaumburg and M. Schienle, University of Hannover**

Forecasting systemic impact in financial networks
Discussion: K. Düllmann, Deutsche Bundesbank

- **G. Löffler, University of Ulm and P. Raupach, Deutsche Bundesbank**

Robustness and informativeness of systemic risk measures
Discussion: M. Summer, Oesterreichische Nationalbank

Chair: David Llewellyn, University of Loughborough

15:45-16:15

8. Coffee break

16:15-18:00

9. Session 3: Systemic Risk

- **S. Bornemann, University of Munster, S. Homolle, University of Rostock, C. Hubensack, University of Munster, T. Kick, Deutsche Bundesbank, A. Pfingsten, University of Munster**

Visible Reserves in Banks – Determinants of Initial Creation, Usage, and Contribution to Bank Stability
Discussion: A. Marcelo, EBA

- **C. Bonner, I. van Lelyveld, R. Zymek, De Nederlandsche Bank**

Banks' Liquidity Buffers and the Role of Liquidity Regulation
Discussion: L. Overby, EBA

- **U. Kruger, Deutsche Bundesbank, M. Libertucci, Banca d'Italia**

Does the Basel III countercyclical capital buffer mitigate regulatory capital (pro)cyclicality? Evidences from empirical tests
Discussion: M. Rimarchi, EBA

Chair: Mark Flannery, University of Florida

10. Dinner (at the EBA premises)

19:00

11.Session 4: Resolution

09:30-11:15

- **M. Ignatowski and J. Korte, Goethe University**
Wishful Thinking or Effective Threat? Tightening Bank Resolution Regimes and Bank Risk-Taking
Discussion: P. Allard, EBA
- **N. Martynova and E. Perotti, University of Amsterdam**
Convertible bonds and bank risk-taking
Discussion: L. Kalyvas, EBA
- **A. Schäfer, I. Schnabel and B.W. di Mauro, CEPR**
Financial Sector Reform After the Crisis: Has Anything Happened?
Discussion: I. van Lelyveld, De Nederlandsche Bank

Chair: Stefano Capiello, EBA

12.Coffee Break

11:15-11:45

13.Key Note Speech – Mark Flannery, University of Florida

11:45-12:45

Maintaining Safe Banks: Should CoCos Play a Bigger Role?

14.Closing Remarks – EBA Executive Director Adam Farkas

12:45-13:00

15.Buffer Lunch (at the venue)

13:00-14:00