



EBA Research Workshop

Banks' Business Models after the Crisis: Incentives, strategies, de-risking

Agenda

Location:

CPC Venues

4 Chiswell Street

London EC1Y 4UP

Day 1 – 21 Nov 2012

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 |
| 1. Key Note Speech (Prof. Iftekhar Hasan – Fordham University) | 09:45-10:45 |
| CEO Social Network and Firm Performance | 10:45-11:15 |
| 2. Coffee break | |
| 3. Session 1: Risk measurement (Prof. Andrea Resti – Bocconi University) | 11:15-13:15 |
| a. Diana Bonfim and Moshe Kim: “Liquidity risk in banking: is there herding?”
Discussant: Iman van Lelyveld | |
| b. Saskia van Ewijk and Ivo Arnold: “How bank business models drive interest margins: Evidence from U.S. bank-level data”
Discussant: Klaus Duellmann | |
| c. Sam Langfield, Zijun Liu and Tomohiro Ota: “Mapping the UK interbank system”
Discussant: Christoffer Kok | |
| d. Francesco Cannata and Simone Casellina: “A comprehensive approach to banks’ RWA: An application to Italian banks”
Discussant: Rudi Vander Vennet | |

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4. **Lunch** (at the venue) **13:15-14:15**
5. **Session 2: Business Cycles and Banking (Chair - Prof. Giovanni Ferri – University of Bari)** **14:15-16:15**
- a. Yener Altunbas, Simone Manganelli and **David Marques-Ibanez**: “Bank risk during the Great Recession: Do business models matter?”
Discussant: Rym Ayadi
 - b. Ugo Albertazzi and **Margherita Bottero**: “The procyclicality of foreign bank lending: Evidence from the global financial crisis”
Discussant: Raffaele Passaro
 - c. **Thomas Conefrey**, Trevor Fitzpatrick and Kieran McQuinn: “Bank lending in a liberal credit market: Evidence from a small open economy”
Discussant: Sam Langfield
 - d. **Lea-Kathrin Heursen**: “Lesson learnt? Financial leverage, macroprudential regulation and financial stability”
Discussant: Lars Overby
6. **Coffee break** **16:15-16:30**
7. **Session 3: Regulation (Chair – Prof. David Llewellyn - Loughborough University)** **16:30-18:00**
- a. Shekhar Aiyar, Charles W. Calomiris and **Tomasz Wieladek**: “Does macro-pru leak? Evidence from a UK policy experiment”
Discussant: Mario Quagliariello
 - b. **Rym Ayadi**, Emrah Arbak and Willem Pieter De Groen (with a contribution from David T. Llewellyn): “Regulation of European banks and business models: Towards a new paradigm?”
Discussant: Peter Andrews
 - c. Harald Hau, **Sam Langfield** and David Marques-Ibanez: Bank ratings: “What determines their quality?”
Discussant: Lampros Kalyvas
8. **Dinner buffet** (on the EBA premises) **19:00**

Day 2 – 22 Nov 2012

09.00-13.00

- 9. Session 4: The Financial Crisis and Shadow Banking (Chair – Prof. Javier De Andrés – University of Oviedo) 09:00-11:00**
- a. **Enrico Perotti**: “The roots of shadow banking”
Discussant: Philippe Allard
 - b. **Glenn Schepens** and Christoffer Kok: “Bank reactions after capital shortfalls”
Discussant: Aurore Schilte
 - c. Claudia M. Buch, **Katja Neugebauer** and Christoph Schröder: “Changing forces of gravity: How the crisis affected cross-border banking”
Discussant: Dimitris Fatouros
 - d. **Giovanni di Iasio and Federico Pierobon**: “Shadow banking, sovereign risk and collective moral hazard”
Discussant: Enrico Perotti
- 10. Coffee Break 11:00-11:30**
- 11. Key Note Speech – Prof. Marco Onado (Bocconi University) 11:30-12:30**
- The profitability of the commercial banking business. Lessons from the Italian experience
- 12. Closing Remarks – EBA Executive Director Adam Farkas 12:30-12:45**
- 13. Lunch buffet (at the venue) 12:45-14:00**