



Program of International Workshop «Systemic Risks in the Financial Sector»

15 November (Friday), 11 Pokrovsky bulvar, room F301

Time	Sessions
9:30–10:15	Registration
10:15–10:30	Opening ceremony Welcome speech <ul style="list-style-type: none">• Sergey Pekarski, Dean of the Faculty of Economical Science, NRU HSE• Irina Ivashkovskaya, Head of the School of Finance, NRU HSE
10:30–12:00 Moderator: Irina Ivashkovskaya	Session 1 «Keynote talks». <ul style="list-style-type: none">• Reiner Martin, PhD, Lead Economist at the Joint Vienna Institute in Vienna, Austria, <i>Estimating the Stance of (Macro)prudential Policy in Central-, Eastern and South-Eastern Europe</i>• Paolo Emilio Mistrulli, PhD, Head of Division, Bank of Italy, <i>Credit Lines and Financial Contagion</i>
12:00–12:15	Coffee break
12:15–14:00 Moderator: Alexander Karminsky	Session 2. <ul style="list-style-type: none">• Mikhail Stolbov, Professor, Head of Applied Economics Department MGIMO, co-author Maria Schepeleva (NRU HSE), <i>Does Macroprudential Policy Deter Systemic Risk Build-Up? Evidence From Emerging Market Economies.</i>• Vladimir Milovidov, Professor, Head of International Financial Department MGIMO, <i>Social Networks and the Financial Market: Risks of Market Manipulation in a Network Economy.</i>• Oleg Solntsev, Leading Research Fellow, co-authors Renat Akhmetov and Vera Pankova, <i>Center for Basic Research, Bank of Russia International Reserves Adequacy Assessment: Stress Test Results in.</i>• Konstantin Korischenko, Professor, Faculty of Finance and Banking, RANEPA, <i>Risks and Central Banks Opportunities Connected with Digital Currencies.</i>
14:00–15:00	Lunch
15:00–17:00 Moderator: Mikhail Stolbov	Session 3. <ul style="list-style-type: none">• Alexey Burenin, Professor, International Finance Department MGIMO, <i>Uncertainty, Risk, Volatility and the Problem of Macroeconomic Stability.</i>• Mikhail Pomazanov, Associate Professor, School of Finance, NRU HSE, co-author A. Berezchnoy, MSU, <i>Segment-Based Stress Testing of the Credit Market of the Russian Federation to Assess Systemic risk</i>• Natalia Puzyrnikova, First Vice-President, Gazprombank, <i>Experience in Implementing HLPF in a Commercial Bank</i>• Andrey Leonidov, Professor, (LPI, MIPT) Department of Theoretical Physics, MIPT, co-authors Ilya Tipunin (LPI, MIPT), Ekaterina Serebryannikova, (LPI, MIPT) Department of Theoretical Physics, MIPT, <i>On Evaluation of Risky Investment Projects.</i>• Vasilisa Baranova, Senior Analyst at the Sovereign Ratings and Macroeconomic Analysis, Credit Rating Agency ACRA, <i>The Impact of Financial System Shocks on the Real Economy: the Case of Russia.</i>
17:00–18:30	Session 4. Round-Table: Practical Aspects of Systemic Risk Participants will be announced later
	Workshop closing