



VI International Workshop
«Systemic Risks in the Financial Sector»

November, 17th (Friday)	
Time	Sessions
09:45 – 10:15	Getting together in Zoom, registration
10:15 – 10:30	Opening ceremony, welcome speeches Sergey Pekarski , Dean of the Faculty of Economic Sciences, NRU HSE Irina Ivashkovskaya , Head of the School of Finance, NRU HSE
10:30 - 12:00 Chair: Prof. Alexander Karminsky , NRU HSE	Session 1 Prof. Nicu Sprincean , Alexandru Ioan Cuza University of Iași <i>ESG Performance and Banks' Funding Costs</i> Mikhail Stolbov , MGIMO University <i>Environmental Performance, Financial Development, Systemic Risk and Economic Uncertainty: What are the Linkages?</i> Dimitris Anastasiou , Alpha Bank, Athens University of Economics and Business <i>Discouraged Bank Borrowers and Sentimental Shocks</i>
12:00 – 13:00 Chairs: Prof. Alexander Karminsky , NRU HSE; Prof. Mikhail Stolbov , MGIMO University	Keynote Speaker Matteo Foglia , University of Bari <i>Can Financial Systemic Crises be Predicted? A Million-dollar Question</i>
13:00-14:00	Break
14:00-15:30 Chair: Dr. Alexey Ponomarenko , Bank of Russia	Session 2 Dilyara Salakhova , Banque de France <i>Derivative Margin Calls: A New Driver of MMF Flows</i> Henry Penikas , Bank of Russia <i>Climate Risks and Rising Default Correlations: Implications for the Prudential Regulation of Banks</i> Jorge Pozo , Central Bank of Peru <i>Bank Risk-taking, Competition and Monetary Policy</i> Alexandra Egorova , Deloitte, NRU HSE, German Petrov-Nerling , NRU HSE <i>Cross-industry Analysis of the Impact of ESG factors on Companies' Financial Indicators in the Context of Systemic Risks</i>
15:30-15:45	Break
15:45-17:30 Chair: Associate Prof. Maria Shchepeleva , NRU HSE	Session 3 Andrey Leonidov , Lebedev Physical Institute of the Russian Academy of Sciences <i>A Network Structure of the Economy and the Propagation of Monetary Shocks</i> Anastasia Podrugina , NRU HSE



The 2023 US Banking Crisis: Do Business Models of Banks Matter?

Svetlana Malykhina, Academy of Public Administration under the President of the Republic of Belarus

Ecosystemic Risks of Banking Holdings in Belarus

Maria Shchepeleva, NRU HSE

On the Relationship between Sanctions and Financial Crises