



VIII International Workshop «Systemic Risks in the Financial Sector»

November, 14th (Friday)

Time	Sessions
09:45 – 10:15	Getting together in Zoom, https://zoom.us/j/94105437843?pwd=AjEawEdVWhlWgbPPIdrUbVU290BCM9.1 Conference identifier: 941 0543 7843 Access code: 649094
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 - 12:15	Session 1 Matteo Foglia , University of Bari <i>Networked Governance: the Role of Shareholder Interconnectedness in Bank Risk and Stability</i> Tran Viet Dung and Nhat Minh Nguyen , Banking Academy of Vietnam <i>Managing with Style: the Effects of Managers' Ability on Bank Opacity</i> Maria Shchepeleva , NRU HSE, and Mikhail Stolbov , MGIMO University <i>Attention to Sanctions: the Effects on Financial Stress and Economic Activity in Russia</i> Dimitris Anastasiou , Athens University of Economics and Business <i>Bank Deposits and Natural Disasters</i>
12:15 – 13:15	Chair: Prof. Alexander Karminsky , NRU HSE Prof. Mikhail Stolbov , MGIMO University
12:15 – 13:15	Keynote Speaker Kazi Sohag , PhD, Associate Professor, Graduate School of Management, Saint Petersburg University <i>Geo-economic Fragmentation and Its Economic and Political Consequences: Insights from Russia to the Global Stage</i>
13:15-14:00	Break
14:00-15:30	Session 2 Zhandos Ybrayev , National Bank of Kazakhstan <i>Lending Standards and Corporate Credit Dynamics: Findings from Kazakhstan's Bank Loan Survey</i> Hassan Zada , SZABIST University and MGIMO University <i>Time Frequency Connectedness between NFTs and Major International Currencies: Evidence from COVID-19 and the Russia-Ukraine Conflict</i> Andrey Leonidov , Lebedev Physical Institute (FIAN), Alexei Ponomarenko , Bank of Russia, Stanislav Radionov , NRU HSE, and E. Vasilyeva , FIAN <i>A Primer on a Closed-Loop System for International Settlements in Emerging Market Economies</i> Kirill Anikeev , NRU HSE & Bank of Russia, Vadim Grishchenko , NRU HSE and Bank of Russia and Artem Tyatenko , MGIMO University <i>The Collapse of TerraClassic: An Analysis of the Stabilization Mechanism and Lessons for Algorithmic Stablecoins</i>
14:00-15:30	Chair: Associate Prof. Maria Shchepeleva , NRU HSE
15:30-15:45	Break
15:45-17:30	Session 3 Shivani Narayan , Jindal Global Business School <i>Macroprudential Policy and Systemic Risk in G20 Nations</i> Anastasia Podrugina , NRU HSE <i>Financial Integration in BRICS: Is There any Potential for Financial Risks Sharing?</i> Henry Penikas , Bank of Russia <i>Agent-based model with voluntarily savings and technical progress: implications for price stability targeting</i> Andrey Vlasov , NRU HSE <i>Systemic Fragility in Multi-Agent LLM Systems of Financial Markets, Fragility, and New Types of Behavioural Risks</i> Ekaterina Seryakova , MGIMO University and MOEX <i>Artificial intelligence in managing systemic risks of balance sheet structures in Russian banks and non-bank credit institutions</i>
15:45-17:30	Chair: Associate Prof. Ekaterina Seryakova , MGIMO University and MOEX