

## Preliminary Program

### 3<sup>rd</sup> International Workshop

#### “Systemic Risks in the Financial Sector”

27<sup>th</sup> November 2020, Virtual (via Zoom)

<b>13:30-14:00 Moscow time</b> <b>Getting together in Zoom</b>		
<b>14:00-14:10 Opening remarks:</b> <b>Prof. Sergey Pekarski</b> , Dean of the Faculty of Economic Sciences, National Research University Higher School of Economics (NRU HSE), <b>Prof. Irina Ivashkovskaya</b> , Head of the School of Finance at NRU HSE		
<b><u>SESSION 1</u></b> <b>Chair: Prof. Mikhail Stolbov, MGIMO-University</b>		
<b>Time</b>	<b>Talk</b>	<b>Presenter(s)</b>
14:10-14:35	Systemic Risk and Severe Real Economy Downturns: A Sparse Meta-analysis	<b>Massimiliano Caporin</b> , University of Padova
14:35-15:00	Systemic Risk Determinants: Evidence from the Australian Financial Sector	<b>Gazi Salah Uddin</b> , University of Linkoping; <b>Muhammad Yahya</b> , University of Stavanger
15:00-15:25	New Market Strategies are Evolving. Investors' Rational Behavior under Growing Financial Market Uncertainty	<b>Vladimir Milovidov</b> , MGIMO-University
15:25-15:50	A Global Perspective on Macroprudential Policy Interaction with Systemic Risk, Real Economic Activity and Monetary Intervention	<b>Mikhail Stolbov</b> , MGIMO-University; <b>Maria Shchepeleva</b> , NRU HSE
<b><u>SESSION 2</u></b> <b>Chair: Prof. Alexander Karminsky, NRU HSE</b>		
16:00-16:25	Bank Productivity in Central, Eastern and South-Eastern Europe	<b>Reiner Martin</b> , Joint Vienna Institute
16:25-16:50	Incorporating Financial Development Indicators into Early Warning	<b>Alexey Ponomarenko</b> , Bank of Russia

	Systems	
17:15-17:40	How Basel III Capital Adequacy and Liquidity Risk Regulation May Distort the Financial Stability, Particularly during the Stress-times of the 2020 Pandemics?	<b>Henry Penikas</b> , NRU HSE, Bank of Russia, P.N. Lebedev Physics Institute of the Russian Academy of Sciences
17:40-18:05	Leveraged Loans, Systemic Risk and Network Interconnectedness	<b>Ana Sina</b> , Henley Business School
<b>18:05-18:15 Closing Remarks by Prof. Alexander Karminsky</b>		