

Call for Papers: Workshop on Network Approaches to Interbank Markets

A conference jointly organized by the University Jaume I of Castellón, the University of Kiel, and the Kiel Institute for the World Economy.

Overview

The 2007-09 global financial crisis has brought to the fore the importance of the network of claims and liabilities emanating from the close ties between financial institutions. The potential of contagious domino effect due to knock-on effects with such a network and various channels of transmission of shocks within the banking system have become a major concern for macro prudential regulation. The analysis of these connections requires new instruments of analysis that have not been used in economics before.

This conference aims to take stock of the state-of-the-art, compare extant approaches and try to identify open questions for future research. We invite the submission of both theoretical and empirical papers addressing aspects related to the structure and dynamics of interbank networks, with the potential of giving policy recommendations for regulatory policy.

Keynote Speakers

- Kimmo Soramäki, Financial Network Analytics, Barcelona
- Sam Langfield, European Central Bank - European Systemic Risk Board Secretariat

Important Dates

- Deadline for Paper Submission: 28th February, 2013
- Notification of Acceptance: 20th March, 2013
- Authors Registration Deadline: 20th April, 2013
- Conference Dates: 30th/31st May 2013

Organizational Details

This Conference will be held at the Hotel Palasiet in Benicassim (Castellón, Spain).

The organizing committee consists of

- Simone Alfarano (University Jaume I of Castellón)
- Eva Camacho (University Jaume I of Castellón)
- Daniel Fricke (University of Kiel, and Kiel Institute for the World Economy)
- Thomas Lux (University of Kiel, University Jaume I of Castellón, and Kiel Institute for the World Economy)
- Matthias Raddant (University of Kiel, and Kiel Institute for the World Economy)