Course on Financial Stability

Mexico City, 18 – 20 September 2019

Preliminary agenda

Wednesday 18 September

09:00 – 09:30	Opening session and group photo
09:30 – 11:00	Modeling liquidity, default and financial stability in general equilibrium, *Dimitrios Tsomocos*
11:00 – 11:30	*Coffee break*
11:30 – 13:00	General findings of the model, calibration and results. Chile Case study, *Dimitrios Tsomocos*
13:00 - 14:00	*Lunch*
14:00 – 15:30	Financial stability analytics, *Mark Flood*
15:30 – 16:00	*Coffee break*
16:00 - 17:30	Data visualization and financial stability, *Mark Flood*

Thursday 19 September

09:00 – 10:30	An integrated framework for analyzing multiple financial regulations, *Dimitrios Tsomocos*
10:30 – 11:00	*Coffee break*
11:00 – 12:30	Sovereign credit risk, financial fragility and global factors, *Dimitrios Tsomocos*
12:30 - 14:00	*Lunch*
14:00 – 15:30	Stress testing and financial stability, *Mark Flood*
15:30 – 16:00	*Coffee break*
16:00 -17:30	Agent-based modeling and market liquidity, *Mark Flood*
19:00	*Dinner offered by CEMLA*

Friday 20 September

09:00 – 10:30	Liquidity and default in an exchange economy, Dimitrios Tsomocos
10:30 – 11:00	*Coffee break*
11:00 – 12:30	Debt, recovery rates and the Greek dilemma, Dimitrios Tsomocos
12:30 - 14:00	*Lunch*
14:00 – 15:30	A brief introduction to financial networks, *Marco van der Leij*
	Construction of financial networks from bilateral exposures and balance sheet data, *Marco van der Leij*
15:30 – 16:00	*Coffee break*
16:00 -17:30	Contagion channels in financial networks: default cascades, liquidity contagion and asset fire sales, *Marco van der Leij*
	Quantification of systemic risk in banking networks, *Marco van der Leij*
18:00	*Closing, course evaluation and certificates*