

Workshop on: "Modelling Systemic Risk"

Address: Romanian-American University, Expoziției Blvd., No. 1B, sect. 1, Bucharest

Date and time: 23rd of June, 2016 4 p.m.

Location: Room 223

Program Outline

Opening remarks

I. Financial Stability and Macroprudential Policy

- 1.1. Causes and lessons of the global financial crisis
 - 1.2. The establishment of the macroprudential policy framework
 - 1.3. Institutional arrangements and national and international level
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Break

II. Identifying and measuring systemic risk

- 2.1. Monitoring financial sector vulnerabilities
 - 2.2. Systemic risk measurement tools
 - 2.3. Instruments and policies for mitigating systemic risk
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Break

III. Monetary and macroprudential policy interactions

- 3.1. Implications and consequences of the low interest rate environment
 - 3.2. Interactions between the business cycle and the financial cycle
 - 3.3. Coordinating macroeconomic policies and welfare analysis
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Conclusions and Q&A session
