

REGULATION AND SYSTEMIC RISK
March 21, 2018

Conference Venue: University Dauphine
House of Finance – Building A – Room A709
Place du Maréchal de Lattre de Tassigny, 75116 Paris

8:15 - 8.45: Registration

8:45 - 10:15: **Session 1**

Chairman: Pérignon C. (HEC Paris)

Delannay A., Dietsch M., and Petey J. (Strasbourg University and ACPR) **Suppliers as Liquidity Providers: Concentration Risk in Trade Credit**

Durant, D. (Banque de France), Violon A. (ACPR), and Toader O. (ACPR) **The Impact of the Identification of GSIBS on their Business Model**

Gourieroux C. (CREST-TSE), Monfort A., (CREST), Mouabbi S. (Banque de France), and Renne J.-P. (Lausanne University) **Disastrous Default**

10:15 - 11:00: **Invited Session**

Chairman: De Bandt O., Director for Research ACPR.

Allen F. (Imperial College), Gu X. (CUFE, Beijing), and Kowalewski O. (IESEG) **The Interbank Market Puzzle**

11:00 - 11:30: coffee break

11:30 - 13:00: **Session 2**

Chairman: Gourieroux C. (CREST, University of Toronto, TSE)

Hoffman P. (ECB), Langfield S. (ECB), Pierobon F. (ECB), and Vuillemeys G. (HEC Paris) **Who Bears Interest Rate Risk?**

Tang H. (HEC Paris) **Peer-to-Peer Lenders versus Banks: Substitutes or Complements?**

Colliard J.E. (HEC Paris) and Gromb D. (HEC Paris) **Financial Restructuring and Resolution of Banks**

13:00: Lunch