


CONFERENCE

28 May 2021



Network Models For Financial Contagion and Systemic Risk

Linked to the Special issue of AI in Finance: “Network Models for Financial Contagion and Systemic Risk”

WORKSHOP TOPIC

Financial and credit risk spillovers, which showed their disruptive impact during the recent crises, or from interconnections between companies, markets, and countries, acting as contagion channels so-called “systemic risk”. Systemic risk received attention from policymakers, industry, and academia especially after the Great Financial Crisis.

The interest in systemic risk and the way financial networks might affect contagion risk has been stimulated by the digitalization of financial markets. The large growth of innovative financial technology or “Fintech” (such as P2P online lending), especially in the credit market, disintermediates the relationship between borrowers and lenders, contributing to an increased interconnectedness concerning the traditional banking system. Besides, in the financial markets, the usage of cryptocurrencies is spreading in the last few years, giving rise to new potential spillovers. At the macroeconomic level, researchers have recently proposed correlation networks to address the multivariate nature of systemic risk. At the microeconomic level, including centrality measures (summarizing a company’s position in a commercial or financial network) in credit scoring models significantly increases the accuracy of prediction.

TOPICS OF INTEREST (INCLUDE, BUT ARE NOT LIMITED TO):

- Artificial Intelligence in Finance
- Cryptoassets
- Fintech
- Financial Contagion
- Statistical Modeling
- Systemic Risk

Network Models For Financial Contagion and Systemic Risk

SPECIAL ISSUE

All selected contributions for the conference are eligible for submission to the Special issue of AI in Finance: "Network Models for Financial Contagion and Systemic Risk".

Important dates:

14 May	Paper Submission Deadline
21 May	Notification to Author
28 May	Conference date

Submission

We call for original and unpublished papers or extended abstracts. The target length is around 6 pages (including references). The manuscripts should be submitted as PDF files to the member of the local organising committee (alessandra.tanda@unipv.it) no later than 14 May 2021. Authors will be notified of the outcome of the selection process by 21 May 2021.

Registration

There are no conference fees for all participants. Participants should register no later than 21 of May sending an email to alessandra.tanda@unipv.it

Scientific committee (TBC)

Arianna Agosto, University of Pavia*

Alberto Citterio, Insubria University*

Maria Elena De Giuli, University of Pavia*

Paolo Giudici, University of Pavia

Shatha Qamhieh Hashem, An-Najah National University,
Nablus

Michela Rancan, Università Politecnica delle Marche

Alessandra Tanda, University of Pavia*

Daniela Vandone, University of Milan - Statale

* Local organising committee

Other Information

The workshop will take place virtually on the Zoom platform.