



Programme

Bank business models
structural changes and their
systemic implications

20 – 21 February 2018, Frankfurt am Main

Programme

Tuesday 20 Feb 2018

10:30 – 11:00 Registration / Reception in the Bundesbank Guesthouse

11:00 – 12:30 Session 1 “Lending portfolios”

Shock Propagation and Banking Structure

(Mariassunta Giannetti; **Farzad Saidi**)

Discussant: **Andrea Polo** (Universitat Pompeu Fabra)

Bank sectoral concentration and (systemic) risk:

Evidence from a worldwide sample of banks

(Thorsten Beck; **Olivier de Jonghe**; Klaas Mulier)

Discussant: **Alex Popov** (European Central Bank)

12:30 – 13:15 Lunch break

13:15 – 14:00 Keynote speech “**Bankers without Borders**” Speaker:
Asli Demircug-Kunt (The World Bank)

14:00 – 14:15 Coffee break

14:15 – 15:45 Session 2 “Information and Lending”

Do corporate depositors risk everything for nothing?

The importance of deposit relationships, interest rates and bank risk

(**Björn Imbierowicz**; Daniel Friedmann; Anthony Saunders;
Sascha Steffen)

Discussant: **Ben Craig** (Federal Reserve Bank of Cleveland)

To Ask or Not To Ask? Collateral versus Screening in Lending Relationships

(Hans Degryse; **Artashes Karapetyan**; Sudipto Karmakar)

Discussant: **Lars Norden** (EBAPE / Getulio Vargas Foundation)

15:45 – 16:15 Coffee break

16:15 – 17:45 Session 3 “Credit Risk Transfer and securitisation”

Credit Risk Transfer and Bank Insolvency Risk

(**Maarten van Oordt**)

Discussant: **John Kuong** (INSEAD)

Securitization, Implicit Recourse and Investment Efficiency

(Anatoli Segura; **Jing Zeng**)

Discussant: **Frederic Boissay** (Bank for International Settlements)

18:30 – 21:00 Conference Dinner in the Bundesbank Guesthouse
Dinner Speaker: **Adam Farkas** (European Banking Authority)

Wednesday 21 Feb 2018

- 09:00 – 10:15 Special Session: Presentation of Research Agendas
- Bank Business Models*
(Andre Lucas; **Bernd Schwaab**, Julia Schaumburg)
- An evolving role for banks*
(**Enrico Perotti**)
- 10:15 – 10:30 Coffee break
- 10:30 - 12:00 **Session 4 “Bank Profitability”**
- Political exit barriers in banking: Evidence on unleashing profitability potential from German county reforms*
(Benedikt Fritz; **Michael Koetter**; Felix Noth; Carola Müller)
Discussant: **Rainer Haselmann** (Goethe University Frankfurt)
- Bank Profitability and Risk-Taking*
(**Natalya Martynova**; Lev Ratnovski; Razvan Vlahu)
Discussant: **Hendrik Hakenes** (University of Bonn)
- 12:00 – 13:00 Lunch break
- 13:00 – 14:30 **Session 5 “International Banks”**
- Are internationally active banks different? Evidence on bank performance and strategy*
(**Ata Can Bertay**; Asli Demirguc-Kunt; Harry Huizinga)
Discussant: **Lena Tonzer** (Halle Institute for Economic Research)
- The Corporate Structure of Multinational Banks*
(Gyöngyi Loranth; **Alan Morrison**)
Discussant: **Florian Heider** (European Central Bank)
- 14:30 End of conference

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