International Risk Management Conference 2017
10th Edition of the Annual Meeting of The Risk, Banking and Finance Society
"Assessing 10 Years of Changes in the Financial Markets: How will the Future be impacted?"
Florence, Italy, June 12-14, 2017
www.therisksociety.com

LIVE STREAMING: In occasion of the 10th Edition of the **International Risk Management Conference** in Florence, **as a special celebration of the 10th anniversary**, it will be available the **live streaming video** for the plenary session 1 (June 12, 2017 - 9:00-11:00 Italian Time) and the plenary session 4 (June 14, 2017 - 10:50-13:15 Italian time).

To follow the live streaming click here!

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The 10th Celebrative Edition of the International Risk Management Conference, ithat received the financial support of **Fondazione Cassa di Risparmio di Firenze, Intesa Sanpaolo, European Stability Mechanism, Prometeia, Elsevier, S&P Global Market Intelligence and Classis Capital,** will bring together leading experts from various academic disciplines and professionals for a two and a half days conference including four keynote plenary sessions, four parallel featured sessions and a professional workshop co-organized by the Florence School of Banking and Finance of the European University Institute.

Conference Program: Find below the plenary sessions program of IRMC 2017. For more information about the parallel sessions, please visit our website: www.therisksociety.com

June 12 - Monday, at University of Florence
Morning
Plenary 1:
Greetings - **Luigi Dei** (University of Florence, Dean) and **Oliviero Roggi** (University of Florence)
Linda Allen (City University of New York) – *"Fintech: Revolution or Evolution?"*
Cristiano Zazzara (S&P Global Market Intelligence) – *"Systemic Risk in the Financial System: Capital Shortfalls under Brexit, the US elections, and the Italian Referendum"*
Parallel Session A
Afternoon
Parallel Session B
Plenary 2:
Menachem Brenner (NYU Stern) – *"Volatility and Ambiguity"*
Giovanni Barone Adesi (Swiss Finance Institute) – *"S&P 500 Index, an Option Implied Risk Analysis"*
William Ziemba (University of British Columbia)

June 13 -Tuesday, at University of Florence and European University Institute
Morning (University of Florence)
Parallel C
Plenary 3:
Edward I. Altman (NYU Stern) – *"The Evolution of the Altman Z-Score Model and its Applications in Financial Markets"*
Michael Gordy (Federal Reserve) – *"Spectral backtests of forecast distributions with application to risk management"*
Afternoon (European University Institute, Fiesole)
PRACTITIONERS' WORKSHOP ON FINANCIAL MARKETS AND INSTITUTIONS - THE RISK MANAGEMENT AND FINANCIAL REGULATION NEXUS
This half-day workshop, will explore the increasingly intertwined nature of risk management processes and financial regulation. Adopting an explicit practitioners' perspective, the workshop will

come to grips with the interplay of regulation and risk management in a period where risk assessment methodologies are becoming increasingly complex and closely intertwined with the regulatory and supervisory framework (e.g. increasing monitoring of business models of Financial Institutions; advanced macro-prudential measures; new powers for resolution authorities on early intervention and resolution planning).

Workshop keynote speakers:

Mario Nava (Head of the Banking and Financial conglomerates Unit, DG MARKT, European Commission) – *"Financing Growth in Europe: Management of Risk and Efficient Allocation of Resources by the European Financial Sector"*
David L. Yermack (Albert Fingerhut Professor of Finance and Business Transformation, NYU Stern School of Business) – *"Risk in the Era of FinTech"*

Round Table:

Chair and moderator: **Cosimo Pacciani** (CRO, European Stability Mechanism)
Giuseppe Lusignani (Prometeia and University of Bologna)
Davide Alfonsi (Chief Risk Officer, Intesa San Paolo)
Francesca Campolongo (Head of the Finance and Economy Unit, Joint Research Centre)
Michel M. Dacorogna (DEAR Consulting)
Michel Crouhy (Natixis)
Bruna Szego (Head of the Regulation and Macroprudential Analysis Directorate, Banca d'Italia)

June 14 - Wednesday, at University of Florence

Morning

Parallel D

***Plenary 4* – ADEIMF Special Session "New Frontiers in Financial Institutions, Risk and Profitability"**

Greetings: **Rossella Locatelli** (ADEIMF Chairman)
ADEIMF Special Session Introduction, **Giampaolo Gabbi** (University of Siena)**, Stefano Miani** (University of Udine) and **Oliviero Roggi** (University of Florence)
Santiago Carbo-Valverde (Bangor Business School and Editor in Chief Journal of Financial Management, Markets and Institutions) – *"Fintech and financial digitalisation: risks and regulation"*
Massimo Marchesi (European Commission) – *"NPL: a European Perspective"*
Federico Galizia (Inter-American Development Bank) – *"Expanding Equity Finance"*

Social Event:

Tuesday, June 13 – Visit of the famous Antinori innovative wine cellar and Gala dinner at "Rinuccio 1180" Restaurant, located in the extraordinary landscape of the Chianti region.

Permanent Conference Organizers:

Edward I. Altman (NYU Stern), Oliviero Roggi (University of Florence), Menachem Brenner (NYU Stern).

Conference Co-organizers:

Elena Carletti (European University Institute and Bocconi University), Stefano Miani (University of Udine).

On behalf of the Organizing Committee
Oliviero Roggi, University of Florence, Conference Chairman
Edward Altman, NYU Stern Salomon Center, Conference Chairman
Menachem Brenner, NYU Stern

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