



Systemic Risk, Basel III, Financial Stability and Regulation Conference

28 - 29 June 2011, Sydney, Australia

The Reserve Bank of Australia, the Australian Prudential Regulation Authority, and the Journal of Banking and Finance are organising an international conference on systemic risk, Basel III and global financial stability in Sydney, Australia on 28 and 29 June 2011. The conference will be held at the Shangri-La hotel in Sydney.

The overall objectives of the conference are:

1. To create a forum for discussion, analysis and dialogue amongst policy makers, market participants and researchers.
2. To present the latest research on systemic risk, Basel III, financial stability, governance and regulation.

The conference welcomes theoretical, empirical and policy-oriented research.

Potential research topics include, but are not limited to:

- Identifying and measuring systemic risk for financial institutions and markets
- Liquidity risk, contagion, spill-over of financial shocks
- Issues with respect to Basel III and financial stability
- Macroprudential tools, regimes and supervisory practice
- Asset price cycles, financial stability and policy responses
- Supervision and coordination of cross border banking activities
- Practical and policy issues in stress testing financial institutions
- The role of market information, including available data in identifying and measuring banks systemic risk
- The evolution of the OTC derivative markets and global stability
- The shadow banking system (including hedge funds, mutual funds, private equity, SIVs etc), financial stability, and the regulatory perimeter
- Issues related to corporate finance and corporate governance and global financial stability
- Issues with respect to executive compensation in financial institutions

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Keynote speakers include:

- Douglas Diamond, University of Chicago
- Robert Engle, New York University

The Selection Committee for the conference program includes members of the editorial board of the Journal of Banking and Finance and others, including the following core people:

Claudio Borio (Bank for International Settlements); Stijn Claessens (IMF) Asli Demigüç-Kunt (World Bank); Douglas Diamond (University of Chicago); Katrina Ellis (Australian Prudential Regulation Authority); Luci Ellis (Reserve Bank of Australia); Kenneth French (Dartmouth University); Prasanna Gai (University of Auckland); Mike Gordy (Federal Reserve System); Chris James (University of Florida) ; Andrew Karolyi (Cornell University); Ronald Masulis (New South Wales University) and Fariborz Moshirian (University of New South Wales).

Submission

Authors who wish to submit their research papers to this conference should [upload their papers](#) both in pdf and word document to and specify whether they wish to be considered for the special issue of the Journal of Banking and Finance.

The special issue of the Journal of Banking and Finance will be edited by Claudio Borio, Katrina Ellis, Luci Ellis and Fariborz Moshirian.

The deadline for submission of papers, including for the special issue of the JBF is no later than 1 March 2011.

Authors will be notified of the Selection Committee's decision by no later than 30 March 2011.