



Cass Business School
CITY UNIVERSITY LONDON



Centre for Econometric Analysis Occasional Seminar on

SHADOW BANKING, FINANCIAL INSTABILITY AND MONETARY POLICY

Friday, 6 November 2015

14:00-17:30, Room 2005

Organiser: Giovanni Urga (g.urg@city.ac.uk)

(PROGRAMME)

14:00-15:30 Session I

Chair: Paolo Volpin (Cass Business School)

Benjamin Nelson (Bank of England), Gabor Pinter (Bank of England), and Konstantinos Theodoris (Bank of England)

“Do Contractionary Monetary Policy Shocks Expand Shadow Banking?”

Barbara Casu (Cass Business School, UK), Stijn Claessen (Federal Reserve Board, USA), and Angela Gallo (Salerno University, Italy)

“Monetary Policy and Shadow Banking: Global Micro-Evidence from ABCPs”

Giovanni Urga (Cass Business School, London, UK and Bergamo University, Italy)

“Systemic Risk and Monetary Policy”

15:30-16:00 Coffee Break

16:00-17:30 Session II

Chair: Ian Marsh (Cass Business School)

Carlo Bellavite Pellegrini (Universita' Cattolica Milan, Italy), Michele Meoli (Bergamo University, Italy), Laura Pellegrini (Universita' Cattolica Milan, Italy), and Giovanni Urga (Cass Business School, London, UK and Bergamo University, Italy)

“Interconnectedness and Systemic Risk of European Banks over the Recent Crises”

Thorsten Beck (Cass Business School, UK), Steven Ongena (University of Zurich - Department of Banking and Finance, CH) and İlkay Şendeniz-Yüncü (MEF University, Instabul, Turkey)

“Keep Walking? Geographical Proximity, Religion, and Relationship Banking”

Carlo Bellavite Pellegrini (Universita' Cattolica Milan, Italy), Michele Meoli (Bergamo University, Italy), and Giovanni Urga (Cass Business School, London, UK and Bergamo University, Italy)

“The Impact of Shadow Banking on Systemic Risk: Evidence from the UK”

17:30 Seminar ends.

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