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Invitation - Annual SCOR-PSE chair conference, July 2

RESEARCH CHAIR

SCOR
The Art & Science of Risk

Foundation
for science



PARIS SCHOOL OF ECONOMICS
ÉCOLE D'ÉCONOMIE DE PARIS

SCOR-PSE Chair on Macroeconomic Risk

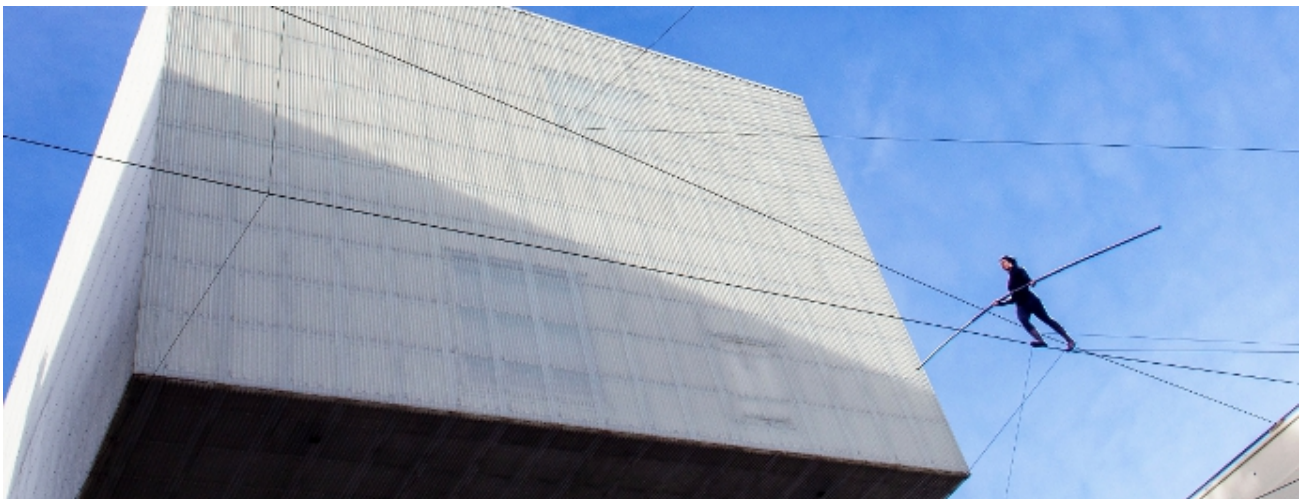
July 2, 2019

Conference room, PSE - 48 boulevard Jourdan, 75014 Paris

- [Read the Newsletter #2](#) including presentations of paper by Maryam Farboodi, Jean-Marc Tallon and Gilles Saint-Paul

Registration (compulsory):

<https://framaforms.org/july-2-2019-scor-pse-chair-annual-conference-1559720426>



Program

9 am - 9.30 am – Registration & Welcome coffee

9.30 am – Opening speeches by **Jean-Pierre Danthine** (PSE), **Nicolas Dromel** (PSE, CNRS) and **Philippe Trainar** (SCOR)

9.45 am – Keynote Lecture “Risk-centric Macroeconomics” by **Ricardo Caballero** (MIT)
 Background material: “**Prudential Monetary Policy**” with Alp Simsek (2019); “**Risk-centric Macroeconomics and Safe Asset Shortages in the Global Economy: An Illustration of Mechanisms and Policies**” (2019) & associated [Youtube video](#); “**A Risk-centric Model of Demand Recessions and Macroprudential Policy**” with Alp Simsek (2018)

11 am – “Default and coordination in financial network” by **Nizar Allouch** (U. of Kent), joint with M. Jalloul

Discussant: **Jean-Edouard Colliard** (HEC Paris)

12.15 pm – Lunch

1.30 pm – “Asset Trade, Financial Networks, and the Transmission of Shocks: A Structural Approach” by **Romain Rancière** (U. of Southern California), joint with J. Heipertz and A. Ouazad

Discussant: **Stéphane Guibaud** (Sciences Po)

2.45 pm – “Understanding Uncertainty Shocks and the Role of Black Swans” by **Anna Orlik** (Federal Reserve Board), joint with L. Veldkamp

Discussant: **Laurent Ferrara** (Banque de France)

4 pm – Coffee break

4.30 pm – SCOR-PSE Junior Research Prize award ceremony “Intermediation and Voluntary Exposure to Counterparty Risk” by **Maryam Farboodi** (MIT Sloan School of Management)

Material: [download the pdf version of this paper](#)

5.30 pm – “Long-term risks for the world economy”, panel with **Gilles Saint-Paul** (PSE/ENS), **Philippe Trainar** (SCOR) and **Natacha Valla** (ECB)

6.30 pm – Cocktail

Venue

Conference room, PSE

48 boulevard Jourdan, 75014 Paris

<https://www.parisschoolofeconomics.eu/en/how-to-get-here/>

Contact

Organization: Joanne Lorek - joanne.lorek@psemail.eu

Press: Sylvain Riffé Stern - sylvain.riffe@psemail.eu

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The public founders



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