Place: Clock Tower Centennial Hall, Kyoto University, Japan

Financial Networks and Systemic Risk

http://www.econophysics.jp/fnet13_kyoto

July 17th-19th, 2013 Kyoto University, Kyoto, Japan

Conference Program (final version)

Supported by

- "Forecasting Financial Crisis", the European Community Seventh Framework Programme (FP7/ 2007-2013) under Socio-economic Sciences and Humanities, Grant agreement no. 255987 (FOC-II), Europe.
- "The Program for Promoting Methodological Innovation in Humanities and Social Sciences by Cross-Disciplinary Fusing", MEXT, Japan.
- "Dynamics, Energy and Environment, and Growth of Small- and Medium-sized Enterprises" under RIETI Research Project "New Industrial Policy", RIETI, Japan.
- "Study of Innovation Strategies Conducive to Creating Future Industries", R&D program on Science of Science, Technology and Innovation Policy, JST-RISTEX, Japan.
- The Kyoto University Foundation.



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Program

Tuesday, July 16th

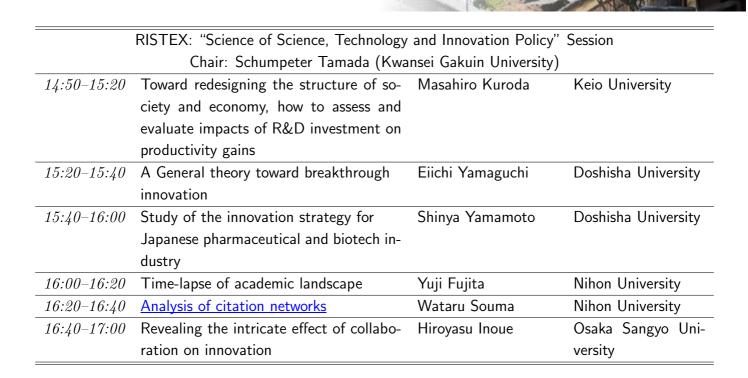
17:30–19:30 Pre-registration and Reception
The Clock Tower Centennial Hall, Kyoto University

Wednesday, July 17th

0.00 10.00	Daviet ation and Caffee			
9:30-10:00	Registration and Coffee		.,	
10:00-10:10	Opening Address	Hideaki Aoyama	Kyoto University,	
			RIETI	
	"FOC – Forecasting Financia	al Crisis" Session I		
Chair: Tsutomu Watanabe (University of Tokyo, RIETI)				
10:10-10:40	Financial Networks	Guido Caldarelli	IMT, Lucca	
10:40-11:00	DebtRank Analysis of Japanese Credit	Stefano Battiston	ETH, Zurich	
	Network			
11:00-11:20	DebtRank-Transparency: Controlling	Sebastian Poledna	Medical University	
	Systemic Risk in Financial Networks		of Vienna	
11:20-11:40	Systemic Importance of Global Financial	Irena Vodenska	Boston University	
	Markets and Distress Propagation			
11:40-12:00	Temporal Evolution of Community	Hiroshi Iyetomi	Niigata University	
	Structure in a Japanese Credit Network			
12:00-13:30	Lunch			
	Chair: Hiroshi Iyetomi (Nii	gata University)		
13:30-14:00	Credit markets as networked markets:	Rosario N. Mantegna	Central European	
	the cases of bank-firm credit relation-		University	
	ships in Japan and in the European in-			
	terbank market			
14:00-14:20	Measuring the Systemic Risk in Interfirm	Makoto Hazama	Hitotsubashi Univer-	
	Transaction Networks		sity	
14:20-14:50	Coffee			



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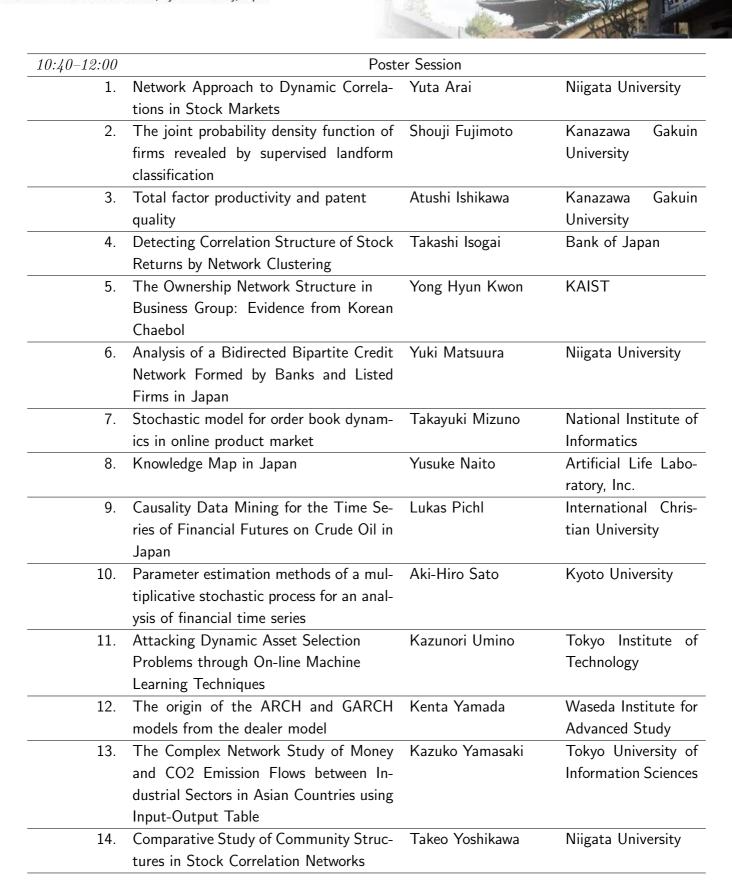


Thursday, July 18th

Chair: Yoshi Fujiwara (University of Hyogo)					
9:30-10:00	Semi-Markov graph dynamics	Enrico Scalas	Universita del		
			Piemonte Orientale		
10:00-10:20	A model of macroprudential policy	Hiroshi Yoshikawa	University of Tokyo,		
			RIETI		
10:20-10:40	Artificial Lend-Redeem Model on Irregu-	Ranaivo Razakanirina	University of Geneva		
	lar Topologies				



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Date: July 17 (Wed) to 19 (Fri), 2013 Place: Clock Tower Centennial Hall, Kyoto University, Japan

12:00-13:30	Lunch				
	"FOC – Forecasting Financia	I Crisis" Session II			
Chair: Stefano Battiston (ETH, Zurich)					
13:30-14:00	An agent based model of leveraged credit network vulnerability	Mauro Gallegati	Polytechnic University of Marche		
14:00-14:20	Connectivity and Systemic Risk in the Brazilian Payment System	Sergio R. S. Souza	Central Bank of Brazil		
14:20-14:40	Direct Evidence for Synchronization in International Business Cycle	Yuichi Ikeda	Kyoto university		
14:40-15:00	Bootstrapping topological properties and systemic risk of complex networks using the fitness model	Andrea Gabrielli	ISC, CNR		
15:00-15:30	Coffee				
	Chair: Wataru Souma (Ni	hon University)			
15:30-16:00	New Metrics for Economic Complexity: Measuring the Intangible Growth Potential of Countries	Matthieu Cristelli	ISC, CNR		
16:00-16:20	Countries' production spectroscopy and the network of products	Andrea Tacchella	ISC, CNR		
16:30	Leaving for Banquet (Chartered bus leaves in front of the Clock Tower)				
18:00	Banquet at The SODOH Higashiyama Kyoto (http://www.thesodoh.com/en/)				



Date: July 17 (Wed) to 19 (Fri), 2013 Place: Clock Tower Centennial Hall, Kyoto University, Japan



	Chair: Anirban Chakraborti (E	cole Centrale Paris)	
9:30-10:00	Economics 2.0: Towards a Self-Regulating, Participatory Market Society to Counter Complexity and Extreme Events	Dirk Helbing	ETH, Zurich
10:00-10:20	A network analysis of production and its renewal	Yuji Aruka	Chuo University
10:20-10:40	Systemic Risk: Shock Propagation in Core-Periphery Networks	Akira Namatame	National Defense Academy
10:40-11:00	From Power-Law to Log-Normal? Structural Information Distortion by Human Agent and Its Effect on Networks Based on the Case of Facebook	Ji Young Park	University of Tokyo
11:00-11:20	Risk-Sharing Networks	Eunyoung Moon	University of Liver- pool
11:20-11:40	Dynamics of Trust in Networks and Systemic Risk	Joao da Gama Batista	Ecole Centrale Paris
11:40-13:10	Lunch		
	Chair: Duk Hee Lee	(KAIST)	
13:10-13:30	Market-wide price co-movements around crashes in Tokyo stock exchange	Jun-ichi Maskawa	Seijo University
13:30-13:50	Dynamic Interaction Between Asset Prices and Bank Behavior: A Systemic Risk Perspective	Aki-Hiro Sato	Kyoto University
13:50-14:10	Visualization and analyses of co- movement of stocks during a financial crisis	Anirban Chakraborti	Ecole Centrale Paris
14:10-14:30	Financial market risk analysis through cross-correlation's eigenvector components distribution	Quang Nguyen	Vietnam National University



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