



TRAINING COURSE

EMPIRICAL BANKING

Organised by: The Florence School of Banking and Finance

Course Instructor: José-Luis Peydró | Universitat Pompeu Fabra

Sala Triaria

Villa Schifanoia, Via Boccaccio 121 - Firenze

7-9 SEPTEMBER 2016

PROGRAMME

7 SEPTEMBER

09.15 - 09.30	Welcome
09.30 - 10.50	Introduction to banks, crises, transmission channels, moral hazard versus behavioural finance
10.50 - 11.10	<i>Coffee break</i>
11.10 - 12.30	Applications to banking using credit register data: risk management by banks; regression discontinuity and fixed effects in credit data
12.30 - 14.00	<i>Lunch break</i>
14.00 - 15.30	Bank capital, macroprudential policy and real effects
15.30 - 15.50	<i>Coffee break</i>
15.50 - 17.00	Stata TA: how to analyse credit data
17.00 - 17.45	<i>Cocktail at the course venue</i>

8 SEPTEMBER

09.30 - 10.50	Applications to banking using securities data: fire sales, market and funding liquidity
10.50 - 11.10	<i>Coffee break</i>

11.10 - 12.30	Financial fragility in banks and non-bank intermediaries; regulatory arbitrage
12.30 -14.00	<i>Lunch break</i>
14.00 - 15.30	Risk-taking channel of monetary policy
15.30 - 15.50	<i>Coffee break</i>
15.50 - 17.00	Stata TA: how to analyse bank data
17.00	<i>Shuttle to the city centre</i>
17.30 - 19.30	<i>Guided tour on historic origins of banking and finance in Florence</i>

9 SEPTEMBER

09.30 - 10.50	Banking globalization, bank runs, liquidity, contagion
10.50 - 11.10	<i>Coffee break</i>
11.10 - 12.30	Capital inflows, globalization, secular stagnation