

INTERNATIONAL RISK MANAGEMENT CONFERENCE 2012 – Fifth Edition

www.irmc.eu

Rome, Italy: June 18th – 19th, 2012

Host Institution: Italian Deposit Insurance Fund - Venue: Pontificia Università Lateranense Roma

CALL FOR PAPERS

“Global Standards for Risk Measurement, Management and Regulation”

Keynote and featured speakers: [Edward Altman](#) (NYU Stern), [Zvi Bodie](#) (Boston University - TBC), [Robert Engle](#) (NYU Stern), [Lars Oxelheim](#) (Lund University), [Andrea Sironi](#) (Bocconi University) and [Marti Subrahmanyam](#) (NYU Stern).

Conference Paper Submission:

Full papers for conference must be submitted by email at the following address: info@irmc.eu

Papers are due by March 31st, 2012 (final draft is allowed).

Conference Mission:

The conference is organized by NYU Stern Salomon Center, University of Florence and The Risk Banking and Finance Society to be held in association with the Italian Deposit Insurance Fund (FITD), JRC European Commission and IFC World Bank. The mission of the conference is to provide a forum for recent advances in risk management. IRMC2012 aims to present the latest research from the major schools of thought in Corporate Finance, Banking, Insurance, Financial Mathematics, Financial Accounting and a diversity of new econometric approaches to RM.

CONFERENCE TOPICS:

“Global Standards for Risk Measurement, Management and Regulation”

Are today’s risk measurement and management tools adequate in the face of global instability?

Are current financial regulations adequate to restore financial stability?

DEPOSIT INSURANCE Special Topics: Sponsored by European Forum of Deposit Insurers

- How to design an efficient financial safety net (e.g. deposit insurance, insurance guarantees schemes capital regulation, resolution fund)?

- Are current bank risk measures adequate and still valid?

- What are the lessons learned for regulatory rules from the crisis?

ACCEPTED THEMATIC Areas and 2012 Focus: <http://www.irmc.eu/default.asp?id=JHMG1>

Special Issue on Financial Markets Institutions and Instruments Journal- NYU Salomon Center and Wiley.

A special issue of the Financial Markets Institutions and Instruments (Executive Editor: Anthony Saunders – NYU Stern) on the theme: “Global Standards for Risk Measurement, Management and Regulation” will be published under the Guest Editorship of Riccardo De Lisa (Host Chair), Francesca Campolongo (JRC) and Oliviero Roggi (Permanent Chair). Papers submitted for this special issue will undergo the normal journal review process. Authors whose papers are accepted for presentation at the conference are encouraged to submit their papers for the FMIJ special issue. Please quote the conference thematic area and conference topics (listed below) into which the paper falls. A maximum of two papers per person can be submitted to the Scientific Committee.

Full papers for special issue must be submitted by email at the following address: info@irmc.eu

Papers are due by March 31st, 2012.

Professional Workshop: “Financial Stability and Sovereign crisis”

Guest Speakers:

Guest speakers will include **Edward Altman (NYU)**, **Rob Engle (NYU)**, **Paolo Savona and Roberto Moretti (Italian Deposit Insurance fund)**, **Mario Nava** (Head of DG Internal Market and Services Banking and Financial Conglomerate Unit European Commission - TBC)

Workshop's Panel Chairs: Invited Panelist candidates are corporate executives from important financial institutions in Italy and worldwide.

Organization:

Permanent Conference Co-Chairmen:

Edward Altman, NYU Salomon Center, Stern School of Business
Oliviero Roggi, University of Florence

Conference Co-Organizer:

Corporate Governance Unit of the International Finance Corporation (WBG) - *Maxine Garvey*
European Commission, Joint Research Center - *Francesca Campolongo*

Local University PARTNERS: University of Roma Tor Vergata – Alessandro Carretta
University of Rome Tre – Franco Fiordelisi
University of Roma La Sapienza – Giovanni Palomba

Host Institution: Italian Deposit Insurance Fund, Rome – FITD

Roberto Moretti, Secretary General
Riccardo De Lisa, University of Cagliari & FITD Research

Conference Consultants:

Giorgio Bertinetti, University of Venice
Maurizio Dallochio, Bocconi University
Maurizio Fanni, University of Trieste
Herbert Rijken, VU University Amsterdam

Academic Coordination: Oliviero Roggi, University of Florence & NYU Stern School of Business
(oroggi@stern.nyu.edu)

Scientific Committee (TBC):

Viral Acharya (New York University - Stern)
Edward Altman (New York University – Stern)
Annarita Bacinello (University of Trieste)
Giorgio Bertinetti (University of Venice)
Marco Bigelli (University of Bologna)
Menachem Brenner (New York University – Stern)
Lorenzo Caprio (University Cattolica)
Ada Carlesi (University of Pisa)
Alessandro Carretta (University of Rome – Tor Vergata)
Maurizio Dallochio (Bocconi University)
Riccardo De Lisa (University of Cagliari)
Maurizio Fanni (University of Trieste)
Gabriele Fiorentini (University of Florence)
Franco Fiordelisi (University of Rome Tre)

Marcello Galeotti (University of Florence)
Elisa Luciano (University of Turin) Mario Massari (Bocconi University) Giovanni Palomba (University of Rome La Sapienza)
Paolo Paruolo (University of Insubria)
Loriana Pelizzon (University of Venice)
Herbert Rijken (VU of Amsterdam)
Andrea Resti (Bocconi University)
Oliviero Roggi (University of Florence)
Francesco Saita (Bocconi University)
Win Schoutens (Catholic University of Leuven)
Anthony Saunders (New York University - Stern)
Marti Subrahmanyam (New York University - Stern)
William Ziemba (University of British Columbia)

Conference Management & Contact information:

The Risk, Banking and Finance Society
Tel: +39-055 4374720 -Fax: +39-055 4374109
Email: info@irmc.eu – website: www.irmc.eu

QUICKFACTS IRMC 2012

Date: June 18-19th, 2012

Location: Rome, Italy Pontificia Università Lateranense
Piazza S. Giovanni in Laterano

Paper Deadline: March 31st 2012 (Full papers – Final Draft)

Paper acceptance: April 17th, 2012

Reservation Deadlines:

Early Registration: **April 21st** Normal Registration: **May 19th**

Late Registration until **June 19th**

Website: www.irmc.eu Conference site