OESTERREICHISCHE NATIONALBANK
EUROSYSTEM

Financial Stability Stress Testing for Banking Systems

Vienna, 18 to 21 January, 2016

Monday, 18 January, 2016 – Solvency Stress Testing, Part 1/2

8:30 a.m.	Registration
9:00 a.m.	Welcoming Remarks / Opening Statements Norbert Funke (JVI) & Claus Puhr (OeNB)
9:30 a.m.	Course Overview Claus Puhr (OeNB)
10:30 a.m.	Break (Group Photo)
11:00 a.m.	A Brief Stress Testing Primer Claus Puhr (OeNB)
12:30 p.m.	Welcome Lunch Restaurant Novak, 1070 Vienna
2:00 pm.	Stress Testing at the National Bank of Slovakia Jan Klacso (NBS)
3:30 p.m.	Break
4:00 p.m.	Roundtable: Presentation of Stress Testing Models and Modelling Challenges Course Participants; Chair: Claus Puhr (OeNB)
5:30 p.m.	End of session

Tuesday, 19 January, 2016 – Solvency Stress Testing, Part 2/2

9:00 a.m.	Credit Risk's Link to the Macro-Economy, Satellite Models Michael Sigmund (OeNB)
10:30 a.m.	Break
11:00 a.m.	Modelling banks' P&L (beyond Credit Risk) Claus Puhr (OeNB)
12:30 p.m.	Lunch
2:00 p.m.	Managing Complexity, the Case for Software-based Stress Testing Christoph Siebenbrunner (OeNB)
3:00 p.m.	Break
3:30 p.m.	ARNIE, the Austrian Stress Testing Tool Christoph Siebenbrunner (OeNB)
4:30 p.m.	End of session

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Wednesday, 20 January, 2016 – Considering Feedback Effects

9:00 a.m.	Network Analyses for Financial Stability Christoph Siebenbrunner (OeNB)
10:30 a.m.	Break
11:00 a.m.	Contagion Models for Stress Testing Christoph Siebenbrunner (OeNB)
12:30 p.m.	Lunch
2:00 p.m.	On Best Practices in Stress Test (Result) Communication Adam Gersl (JVI)
3:30 p.m.	Break
4:00 p.m.	Macro-prudential Stress Testing Alissa Kleinnijenhuis (Oxford University)
5:00 p.m.	End of session
7:00 p.m.	Course Dinner Glacis Beisl, 1070 Vienna

Thursday, 21 January, 2015 – Liquidity Stress Testing

9:00 a.m.	Best Practices in Liquidity Stress Testing: Cash-Flow Based Approaches Robert Ferstl (OeNB)
10:30 a.m.	Break
11:00 a.m.	Liquidity Stress Testing Case Study (Applied Session) Robert Ferstl (OeNB)
12:30 p.m.	Lunch
2:00 p.m.	Interlinkages between Solvency and Liquidity Stress Testing Stefan Schmitz (OeNB)
3:30 p.m.	Break
4:00 p.m.	Course Wrap-up Robert Ferstl or Claus Puhr (both OeNB)
4:30 p.m.	End of seminar