6th Conference on Credit Analysis and Risk Management
Basel Workshop of Credit Risk
September | 05 - 06 | 2019

Time	Participant	Name	Affiliation	Paper	Co-author(s)
Day 1 | 05.09.2019					
				11:30 - 12:30 Registration and Sandwich-Lunch	
Keynote I					
12:30 - 12:40		Pacsal Gantenbein	University of Basel	Welcome Note	
12:40 - 13:10		Frank Höner	UBS Switzerland AG	New Challenges in Risk Management in Personal and Corporate Banking	
Session 1 - Regulation			Chair: Hans-Peter Burghof		
13:15 - 13:45	Presenter	Jones Laurence	Bangor University	Regulating Rating Agencies: A Conservative Behavioural Change	Mantovan Noemi, Rasha Alsakka, Owain ap Gwilym
	Discussant	Lehar Alfred			
13:45 - 14:15	Presenter	Karapetyan Artashes	ESSEC	To Ask or Not To Ask: Bank Capital Requirements and Loan Collateralization	Hans Degryse, Sudipto Karmakar
	Discussant	Kanno Masayasu			
14:15 - 14:45	Presenter	Stijn Claessens	Bank for International Settlement BIS	How Do Credit Rating Affect Bank Lending Under Capital Constraints?	Andy Law, Teng Wang
	Discussant	Wunderer Christoph			
				14:45 - 15:15 Coffee Break	
Session 2 - Relationship/P2P Lending			Chair: Simone Westerfeld		
15:15 -15:45	Presenter	Gianfrate Gianfranco	EDHEC Business School	Risks and Returns in Crowdlending	Saman Adhami, Sofia Johan
	Discussant	Karapetyan Artashes			
15:45 - 16:15	Presenter	Pursiainen Vesa	Imperial College London and HKU	Alternative Facts in Peer-to-Peer Loans? Borrower Misreporting Dynamics and Implications	
	Discussant	Kiesel Florian			
16:15 - 16:45	Presenter	Yilmaz Umit	Swiss Finance Institute and USI	Cross-Border Bank Lending: Evidence from the Syndicated Loan Market	
	Discussant	Marra Miriam			
				Dinner Program	
Day 2 | 06.09.2019					
Session 3 - Credit Analysis and Ratings			Chair: Pascal Gantenbein		
				08.30-9.00 Coffee and Croissants	
09:00 - 09:30	Presenter	Abinzano Isabel	Public University of Navarre	Performance of Default-Risk Measures: Sample Matters	Ana Gonzalez-Urteaga, Luis Muga, Santiago Sanchez
	Discussant	Walker Thomas			
09:30 - 10:00	Presenter	Diaz Antonio	Universidad de Castilla-La Mancha	Crossing boundaries beyond the investment-grade: induced trading by rating-contingent investment constraints	Pilar Abad, Ana Escribano, M-Dolores Robles
	Discussant	Heinz Zimmermann			
10:00 - 10:30	Presenter	Mettler Hannes	St. Galler Kantonalbank	Credit Risk and Financing Costs of SMEs: Evidence from Switzerland	
	Discussant	Jones Laurence			
Keynote II					
10:30 - 11:00		Elod Takats	Bank for International Settlement BIS	Financial globalization after the crisis: the role of monetary and macroprudential policies	
				11:00 - 12:00 Lunch	
Session 4 - Credit Derivatives and Bonds			Chair: Daniel Höchle		
12:00 - 12:30	Presenter	Kiesel Florian	Grenoble Ecole de Management	Does the CDS Market Anticipate Future Changes in Firm Risk?	Sascha Kolaric, Lars Norden, Dirk Schiereck
	Discussant	Yilmaz Umit			
12:30 - 13:00	Presenter	Marra Miriam	Henley Business School	Creditor Control Rights and the Non-Synchronicity of Global Corporate CDS Excess Returns	Iftekhar Hasan, Eliza Wu, Gaiyan Zhang
	Discussant	Pursiainen Vesa			
13:00 - 13:30	Presenter	Walker Thomas	Concordia University	The Great Wall and Beyond: The Value of Implicit Government Guarantees for Corporate Bonds	Xueying Zhang, Aoran Zhang, Yulin Wang
	Discussant	Daniel Höchle			
13:30 - 14.00	Presenter	Molleyres Joséphine	University of Basel	The Impact of Central Clearing on the Pricing of Sovereign Credit Default Swaps	Heinz Zimmermann
	Discussant	Gianfrate Gianfranco			
				14:00 - 14:15 Coffee Break	
Session 5 - Risk Analysis			Chair: Hans-Peter Burghof		
14:15- 14:45	Presenter	Kanno Masayasu	Nihon University	Credit Risk Assessment in Real Estate Investment Trusts: A Perspective on Blockholding and Lending Networks	
	Discussant	Abinzano Isabel			
14:45 - 15:15	Presenter	Lehar Alfred	University of Calgary	Restructuring Failure and Optimal Capital Structure	
	Discussant	Diaz Antonio			
15:15 - 15:45	Presenter	Wunderer Christoph	Sparkassen Rating- und Risikosysteme GmbH	Asset Correlation Estimation for Inhomogeneous Exposure Pools	
	Discussant	Mettler Hannes			

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