

Stress Testing

This seminar aims to present methodologies used by the Banque de France and the Autorité de Contrôle Prudentiel et de Résolution (ACPR) to develop and implement stress tests. Experts from the Financial Stability Department will present the macro-prudential stress test models developed by the Banque de France and their use for the calibration of the countercyclical buffer. ACPR representatives will present the top-down stress tests applied to French banks.

Apply

Dates : 14-16 December

Apply before : 14 October

Language: English

Location: Paris

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Content

The seminar will cover the following topics:

- macro-prudential stress test models: empirical macroeconomic models, scenarios, contagion
- calibration of the countercyclical buffer using macro-prudential stress test models: structural macroeconomic models (DSGE)
- top-down stress tests applied to French banks: scenarios, data and models
- stress testing tool used by the International Monetary Fund for emerging economies

Participants

This seminar is intended for experts working in departments in charge of financial stability, banking control, economic and financial studies.