PROGRAM

15 July - morning
09.15 - 09.30: Welcome
09.30 - 10.10: Jean-Philippe Bouchaud - Exploration-exploitation tradeoffs, optimal taxes and inequalities
10.10 - 10.30: Mario Bertella - Confidence and self-attribution bias in an artificial stock market
10.30 - 10.50: Valerio Volpati - Lost in diversification
10.50 - 11.10: Luu Duc Thi - An approach to identify portfolio similarity in financial networks

** * Coffee break ** *

11.40 - 12.20: Damien Challet - Wisdom and worries in institutional fund ownership data
12.20 - 12.40: Fabio Vanni - Endogenous money network model of leveraged institutions
12.40 - 13.00: Marco Bardoscia - Patterns towards instability in financial networks

Lunch at L'ecritoire (Place de la Sorbonne 3, 75005 Paris)

15 July - afternoon
14.20 - 15.00: Tiziana Di Matteo - The multiplex structure of financial markets
15.00 - 15.20: Matthias Raddan - Cascades in real interbank markets
15.20 - 15.40: Paolo Barucca - A unified framework for credit risk valuation in financial networks
15.40 - 16.00: Piero Mazzarisi - When panic makes you blind: a chaotic route to systemic risk

** * Coffee break ** *

16.30 - 17.10: Laura Silvestri - Applications of network models in policy making
17.10 - 17.30: Sasha Feigel - Volatility smile and crisis probability as the level of social influence between the market players
17.30 - 17.50: Marziyeh Askari - Dynamics of the global financial crisis on the WTN
17.50 - 18.10: Andrea Gabrielli - The scientific competitiveness of nations: a network analysis

SOCIAL DINNER

19:30 at Bouillon Racine (rue Racine 3, 75006 Paris)
16 July - morning
09.30 - 10.10: Matteo Marsili - Statistical mechanics of economies
10.10 - 10.30: Matthieu Cristelli - The development pathways of nations: the heterogeneous dynamics of economic complexity
10.30 - 10.50: Andrea Zaccaria - How the network of products drives the economic development of countries
10.50 - 11.10: Laura Hernandez - Does trust influence markets structure? An ecological approach to market organization

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11.40 - 12.20: Diego Garlaschelli - Maximum entropy for economic networks: reconstruction, systemic risk and early-warning signals
12.20 - 12.40: Claudio Tessone - Understanding the evolution of economic networks through temporal fitness
12.40 - 13.00: Aurelien Hazan - A constraint satisfaction approach to stock-flow-consistent models
13.00 - 13.20: Andreas Karpf - Price and network dynamics in the ETS