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Date

Le 15 January 2019 De 12:30 à 13:15

Location

Pôle Tertiaire - Site La Rotonde - 26 avenue Léon Blum - 63000 Clermont-Ferrand

Room 210

Research Seminar

Crisis and contagion in financial networks: a dynamic approach

SUMMARY

We study the dynamics of a connected banking sector where the financial links between banks are explicitly modelled, including the liquidation procedures in the case of the failure of an individual bank. This model of banking network allows us to simulate the bankruptcy contagion process and quantify the extent of a banking crisis.

We discuss the impact of various structural parameters on the contagion process.

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