



PÔLE
STABILITÉ
FINANCIÈRE

Initiative de recherche
Régulation
et Risques Systémiques
regulation and systemic risks

HEC
PARIS

Toulouse
School of
Economics

ACPR Chair Academic Conference on New Financial Actors, New Technologies and Risks

ACPR, 4 place de Budapest, 75009 Paris, Auditorium

4 December 2024

Agenda

8:30 am – 9:00 am

Welcome coffee

9:00 am – 9:15 am

Welcome speech – **Nathalie Aufauvre**, Secretary General, ACPR

Session 1: New technologies, artificial intelligence and impacts on banks Chair: **Sophie Moinas** (Toulouse School of Economics)

9:15 am – 10:45 am

Andreas Fuster (EPFL) “Borrower Screening and Monitoring with Artificial Intelligence and Big Data” (with N. Branzoli, E. Rainone and I. Supino).

Sébastien Saurin (U. of Orléans) “Homogeneity Test for Credit Scoring Models: A Conformal-Prediction Approach”.

Hans Degryse (KU Leuven) “The Disciplining Effect of Bank Supervision: Evidence from SupTech” (with C. Huylebroek and B. Van Doornik).

10:45 am – 11:15 am

Coffee Break

Session 2 : Regulation and new financial actors Chair: **François Haas** (Deputy Director General, DGSO, Banque de France)

11:15 am – 12:45 pm

Adelina Barbalau (University of Alberta) “Reducing Carbon using Regulatory and Financial Market Tools”, (with F. Allen and F. Zeni).

Stéphane Verani (Federal Reserve Board) “The Informational Centrality of Banks”, (with N. Foley-Fisher and G. Gorton).

Quirin Fleckenstein (HEC Paris) “Non-Bank Lending and Credit Cyclicalities” (with M. Gopal, G. Gutierrez and S. Hillebrand).

12:45 pm – 2:00 pm

Lunch Break

Session 3 : Climate-related risks, (un-)insurability and financial stability

Chair: Jean Boissinot (Director, DEAR, ACPR)

2:00 pm – 4:00 pm

Catherine Bobtcheff (PSE) “Organizing Insurance Supply for New and Undiversifiable Risks” (with D. Alary and C. Haritchabalet).

Eric Vansteenbergh (Banque de France) “Insurance Supervision under Climate Change: A Pioneers Detection Method”.

Marc Yeterian (Université Paris Dauphine PSL) “Don’t Bet the Farm on Crop Insurance Subsidies: A Marginal Treatment Effect Analysis of French Farms” (with C. Grislain-Letrémy and B. Villeneuve).

Bruno Biais (HEC Paris) “Carbon markets and climate-risk sharing” (with J. Hombert and D. Schmidt).

4:00 pm – 4:30 pm

Coffee Break

Keynote Speaker: Viral V. Acharya (NYU Stern): Keynote on banks and NBFIs

Chair: Christophe Pérignon (HEC Paris)

5:30 pm

Concluding remarks and end of the conference