The CREDIT Network

Domenico Sartore
The C.R.E.D.I.T. network

- Network: Credit Risk Evaluation Designed for Institutional Targeting in finance

- Co-ordinator of the network:
  DE of the University of Venice with its associate partner GRETA Associati
Members

• Ca’ Foscari University of Venice, **D. Sartore**
  (core members: **M. Billio, A. Giacomelli, L. Pelizzon, D. Sartore**)
• Copenhagen Business School, **D. Lando**
• Centre de Recherche en Économie et Statistique (CREST), Paris, **C. Gouriéroux**
• European Center for Advanced Research in Economics and Statistics (ECARES), Brussels, **G. Deelstra**
• London Business School, **S. Schaefer**
• Sustainable Architecture for Finance in Europe (SAFE), **J. P. Krahnen**
• Swiss Federal Institute of Technology in Zürich (ETHZ), **P. Embrechts**
• Tilburg University, **B. Werker**
• Universidad Carlos III de Madrid, **I. Pena**

• Intesa Sanpaolo
• BNP Paribas
Activities

- Credit conferences
- Research projects
- Exchange students
- Training
- Research papers
CREDIT Conferences

Assessing the Risk of Corporate Default
Dependence Modelling for Credit Portfolios
Validation of Credit Risk Models
Counterparty Credit Risk
Risks in Small Business Lending

Credit Ratings
Liquidity and Credit Risk
Credit Risk, Financial Crises, and the Macroeconomy
Credit Risk, Systemic Risk, and Large Portfolios
Stability and Risk Control in Banking, Insurance, and Financial Markets
CREDIT Conferences

**Sovereign Risk and its Consequences for Financial Markets, Institutions and Regulation**

**Risk, Regulation and Opportunities in an Increasingly Interconnected World**

**The New Financial Regulatory System: Challenges and Consequences for the Financial Sector Liquidity and Credit Risk**
The Scientific Committee:

**Steven Ongena**, University of Zurich, **Programme Chair**

**Mark Carey**, Board of Governors of the Federal Reserve System

**Hans Degryse**, KU Leuven

**Jan Pieter Krahnen**, Goethe University

**André Lucas**, VU University Amsterdam

**Loriana Pelizzon**, Ca’ Foscari University of Venice & Goethe University

**Stephen Schaefer**, London Business School
Societal Fault Lines and Credit Risk: The Impact of Current Economic, Institutional and Political Developments on Credit and Risk

Invited speakers:

• **Viral V. Acharya** (New York University, Stern)
• **Mark Carey** (Board of Governors of the Federal Reserve System)
• **Hayne Leland** (University of California, Berkeley)
• **Jean Charles Rochet** (University of Zurich)
• **Vikrant Vig** (London Business School)
Co-sponsors was:

• **Intesa Sanpaolo** (Milan, Italy)
• **GRETA Associati** (Venice, Italy)
• **European Investment Bank Institute** (Luxemburg)
• **SAFE** (Frankfurt, Germany)
• Open to suggestions from EIB Institute …

• Open to:
  – collaboration on specific projects
  – arrange for visiting positions of EIB experts
  – channel to the Network Participants EIB requests for expertise