

Workshop on

European Banking Union and Financial Distress

23 September 2016 Department of Economics and Business – University of Cagliari Aula Magna "Vera Cao Pinna"

Viale Sant'Ignazio, 74 – 09123 – Cagliari (Sardinia)

10:15-10:30 – Welcome and opening remarks

10:30-13:30 - European Banking Union and Savings Protection

Chair: Stefania P.S. Rossi

Market reactions to the bail-in regime

Mascia Bedendo – Audencia Nantes School of Management, Nantes (France)

Are bank capital rules fitting in the evolution of supervision and regulation?

Fabiano Colombini – University of Pisa, Pisa (Italy)

Implementing the EU resolution framework: the National Resolution Authority perspective **Virginia Giglio** – Bank of Italy, Rome (Italy)

The determinants of bond issuance by banks

Francesco Vallascas – Leeds University Business School, Leeds (England)

Jessica Cariboni – European Commission's Joint Research Centre, Ispra VA (Italy)

Michela Rancan – European Commission's Joint Research Centre, Ispra VA (Italy)

Kevin Keasey – Leeds University Business School, Leeds (England)

Is there really a bail-in effect? Evidence from the Italian bank bonds market

Fabrizio Crespi – University of Cagliari, Cagliari (Italy)

Danilo V. Mascia – University of Cagliari, Cagliari (Italy)

Emanuela Giacomini - University of Macerata, Macerata (Italy)

Bank homogeneities and heterogeneities across Europe

Roberto Malavasi – University of Cagliari, Cagliari (Italy)

Mauro Aliano – University of Cagliari, Cagliari (Italy)



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13:30-15:00 - Lunch

15:00-18:00 - Bank Distress, Lending, and Financial Contagion

Chair: Stefania P.S. Rossi

Macro Conditions and Bank Regulatory Arbitrage via Risk Weighted Asset Dispersion Giovanni Ferri – LUMSA University, Rome (Italy) Valerio Pesic – Sapienza University of Rome, Rome (Italy)

Multiple Lending, Credit Lines and Financial Contagion Paolo Emilio Mistrulli – Bank of Italy, Rome (Italy) Giuseppe Cappelletti – European Central Bank

The European Crisis and the Accumulation of TARGET2 Imbalances **Beniamino Moro** – University of Cagliari, Cagliari (Italy)

Credit Default Swaps as Indicators of Bank Financial Distress

Davide Avino – Swansea University, Swansea (Wales)

Thomas Conlon – University College Dublin, Dublin (Ireland)

John Cotter – University College Dublin, Dublin (Ireland)

Sovereign and Bank CDS Spreads During The European Debt Crisis Danilo V. Mascia – University of Cagliari, Cagliari (Italy) Paolo Mattana – University of Cagliari, Cagliari (Italy) Stefania P.S. Rossi – University of Cagliari, Cagliari (Italy)

It takes two to tango: lending and the bank-firm relationship in the single supervisory mechanism framework Marina Brogi – Sapienza University of Rome, Rome (Italy) Valentina Lagasio – Sapienza University of Rome, Rome (Italy)

Scientific Committee:

Stefania P.S. Rossi – Project Coordinator Roberto Malavasi – Unit Coordinator Danilo V. Mascia – Research Fellow