



BANK OF ENGLAND

CCBS



# Centre for Central Banking Studies

Virtual seminars in 2020



 **Virtual seminars in 2020**  
by date

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<b>Date</b>	<b>Subject</b>
4–6 August 2020	Applied Bayesian Econometrics
26–27 August 2020	Regulation and supervision of liquidity and funding risk in the banking sector
6–8 October 2020	R Modelling
20–21 October 2020	Advanced analytical tools for financial supervision and risk management
4–6 November 2020	Modelling with Big Data and Machine Learning: Measuring Economic Instability
9–12 November 2020	Operational resilience of the financial sector
17–18 November 2020	Causal inference using microdata
24–25 November 2020	Managing financial risks from climate change
30 November–4 December 2020	Economic modelling and forecasting
15–16 December 2020	Covid-19 policy responses

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# Virtual seminars in 2020 by category

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## Category

## Date

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### Monetary policy and operations

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Covid-19 policy responses

15–16 December 2020

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### Financial stability and prudential regulation

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Regulation and supervision of liquidity and funding risk in the banking sector

26–27 August 2020

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Operational resilience of the financial sector

9–12 November 2020

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Managing financial risks from climate change

24–25 November 2020

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### Econometrics modelling and forecasting

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Applied Bayesian Econometrics

4–6 August 2020

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Causal inference using microdata

17–18 November 2020

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Economic modelling and forecasting

30 November–4 December 2020

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### Research and analytics

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R Modelling

6–8 October 2020

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Advanced analytical tools for financial supervision and risk management

20–21 October 2020

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Modelling with Big Data and Machine Learning: Measuring Economic Instability

4–6 November 2020

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# Monetary policy and operations

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## Covid-19 policy responses

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15–16 December 2020

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### Event Directors

Michael Smart and Christine Jayaseelan

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Covid-19 has hit the world economy with speed and force. In the face of this shock central banks have had to act quickly using new tools and innovative policy responses. This workshop will give an overview of the policy responses by the Bank of England and other Central Banks, and consider emerging lessons from the crisis so far. We will consider all relevant central bank policy areas: but principally focus on monetary policy, financial stability, and related balance sheet actions.

### Target group

Central bankers working in policy and operational areas of Monetary Policy, Market Operations, Financial Stability and regulation.

# Financial stability and prudential regulation

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## Regulation and supervision of liquidity and funding risk in the banking sector

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26–27 August 2020

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### Event Directors

Christine Jayaseelan and Matthew Pegg

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Liquidity and funding structure of a bank impacts both sides of its balance sheet given banks' maturity transformation role. The seminar will cover the regulatory developments aimed at strengthening the liquidity adequacy and funding profile of banks.

### Target group

Experienced prudential supervisors or central bankers with a good understanding of banks liquidity profile and funding structure and the emerging regulation and standards for managing liquidity risk.

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## Operational resilience of the financial sector

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9–12 November 2020

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### Event Directors

Nick Strange, Karen Gutierrez, Amy Lee and Matthew Pegg

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Operational disruption can affect financial stability, threaten the viability of individual firms and Financial Market Infrastructures, or cause harm to consumers and other market participants in the financial system. The challenges of making the financial sector resilient to this disruption have become more complex and intense in recent years, during a period of technological change and in an increasingly hostile cyber environment.

This workshop will explore the macroprudential and microprudential challenges of operational resilience and cyber; firms and policymakers must now move beyond preventing operational incidents towards actively responding, recovering and learning from them.

### Target group

The event is aimed at central bankers and regulators with an interest in or responsibility for monitoring, assessing, identifying or mitigating risks related to operational disruption. This responsibility may relate to the supervision of specific firms/financial market infrastructures or the financial stability of the sector as a whole, or the development of relevant policy. Attendees will be interested in learning about operational resilience, including key elements and perspectives for supervision and policy.

### Format

Presentations will be given by experts from the Bank of England and elsewhere. We strongly encourage offers from participants with an active interest in operational resilience to share their perspective and experiences. The event requires a high level of participation; sharing the experiences of different countries will form an important part of the event. The event will be delivered through shorter virtual sessions and we hope this will enable a wide variety of jurisdictions to join.

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## Managing financial risks from Climate change

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24–25 November 2020

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### Event Directors

Michael Smart, David Barr and Edo Schets

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This seminar will explore the impact of climate change on the financial sector, and the role and tools of central banks and supervisors in understanding and managing those risks.

### Target group

Senior central bankers and supervisors.

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# Econometrics, modelling and forecasting

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## Causal Inference Using Microdata

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17–18 November 2020

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### Event Directors

Angus Foulis and Jagdish Tripathy

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This course explores how to use microdata for causal inference. It covers a number of microeconomic techniques and their application to a range of economic questions of interest for central bankers.

### Target group

Central bank economists working in quantitative areas with experience of econometrics and an economics background. Some experience with Stata and microdata is preferred for the practical sessions.

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## Economic Modelling and Forecasting

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30 November–4 December 2020

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### Event Directors

Gabor Pinter and Andrew Blake

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The seminar aims to improve participants' understanding of current modelling strategies and forecasting techniques. The topics cover DSGE, VAR techniques, state space models, accompanied by a series of MATLAB exercises.

### Target group

Technical analysts, research economists and modellers.

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# Research and Analytics

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## R Modelling

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6–8 October 2020

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### Event Director:

Andrew Blake

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This course is an introduction to the modelling capabilities of the R statistical language for economists and econometricians. It covers classical and Bayesian estimation of econometric models, as well as simulation and analysis using a variety of available tools. Extensive use of the tidyverse integrates data wrangling, estimation and visualisation.

### Target group

Economists interested in econometric modelling, forecasting and visualisation.

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## Advanced analytical tools for financial supervision and risk management

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20–21 October 2020

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### Event Directors

David Barr and Angus Foulis

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This course will introduce some core elements of the analytical toolkit used for financial supervision and risk management. It aims to allow participants to understand and discuss the key concepts without having to delve into advanced mathematics.

### Target group

Economists and others with a mathematical background who wish to improve their understanding of risk management techniques.

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## Modelling with Big Data and Machine Learning: Measuring Economic Instability

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4–6 November 2020

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### Event Directors

Andreas Joseph and Andrew Blake

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The Bank of England, The Federal Reserve Board and King's College London present a joint virtual conference.

The confluence of access to large granular data sources ('Big Data') and the rapid advance of modelling techniques like those from machine learning promises new insights into the economy and a larger information set for policymakers. The Bank of England (BoE), the Data Analytics for Finance and Macro (DAFM) Research Centre at King's College London and the Federal Reserve Board have recently initiated a series of annual scientific conferences to discuss these advances and how they pertain to Measuring Economic Instability.

The Coronavirus pandemic and the widespread economic downturn in the wake of the resulting 'lockdown' in many countries have spurred an unprecedented output of research in multiple disciplines. This research is serving as a vital guide to policymakers in governments, central banks and international institutions around the globe as events unfold. Crucial roles in this information gathering and evaluation process are played by novel high-frequency and low-latency data sources, as well as non-conventional modelling techniques like machine learning, artificial intelligence, and interdisciplinary approaches such as those from epidemiology and economics. The conference aims

to provide an opportunity to discuss recent scientific advances, especially with a focus on aiming at quantifying potentially rapid economic fluctuations, and to connect policymakers and academia.

We invite you to submit empirical, methodological or theoretical work leveraging on new granular data sources or exploring recent analytical development relevant to decision making. We note that submissions do not have to be explicitly about Covid-19 but should be relevant for the assessment of large economic and financial shocks, ideally applicable in the current situation.

### Confirmed keynote speakers:

- Kathy Yuan (LSE)
- Rama Cont (Oxford)
- Martin Weidner (UCL)

The event will be hosted virtually, including the presentation and discussion of accepted papers and posters, as well as chances to mingle (precise format TBD). The submission deadline is 6 September 2020 (please email to [dafm@kcl.ac.uk](mailto:dafm@kcl.ac.uk)). Preference will be given to full papers but extended abstracts will be considered in exceptional circumstances. Authors of accepted papers will be notified by 4 October 2020. Full papers should be made available no later than two weeks before the conference. For questions regarding event logistics please contact [ccbsinfo@bankofengland.co.uk](mailto:ccbsinfo@bankofengland.co.uk) and [andreas.joseph@bankofengland.co.uk](mailto:andreas.joseph@bankofengland.co.uk). Please note that we aim to record the event and share material externally.

Details regarding event registration will be provided in due course.

## Application and practical information

Full details of our web-based electronic application process can be found at [www.bankofengland.co.uk/ccbs](http://www.bankofengland.co.uk/ccbs).

If you need further information or assistance please email the CCBS Administration Team at [ccbsinfo@bankofengland.co.uk](mailto:ccbsinfo@bankofengland.co.uk).

### Application process

CCBS virtual seminars are aimed at practitioners from central banks and regulatory authorities.

All candidates must obtain prior approval from their training department before applying.

Applications must be received one week before the event start date.

Participants are not authorised to share their individual registration details with other individuals — either inside or outside their organisations. We will consider multiple applicants for these events.

### Registration

If you are a first-time user of the electronic application system, you need to register on the CCBS website, using your official email address.

### Online application

After registering, you can apply for your chosen event by submitting an online application form.

You will be informed by email whether your application has been successful.

### GoTo Webinar

If your application is successful you will be sent a link to register via GoTo Webinar. Further details of how to join the Webinar can be found [here](#).

### Administration form

You will no longer need to complete the administration form. Please ignore the prompts as we do not require you to submit this information.

### Administrative information

Successful applicants can download the event programme and list of participants from the CCBS website. You will be notified when the programme has been finalised.

### Costs

The Bank of England makes no charge for tuition, our virtual seminars are free to attend.

### How to join a Webinar using different devices

1. **Via a laptop** = Click on the 'Join Webinar' button which can be found in your joining instructions email. This will take you through to a Web browser where you will be entered into the Webinar session.
2. **Via an iPhone/iPad** = Click on the 'Join Webinar' button, which can be found in your joining instructions email. This will prompt you to tap and install the GoTo Webinar app. Once you have downloaded the app, you will be able to join the Webinar by entering the nine digit Webinar ID that was sent to you by your host and would have been included in your joining instructions email.

### Recordings

Participants will be notified if the Webinar they are attending is being recorded.

### Presentations

Participants will be notified whether materials used in the Webinar presentations will be shared with them. If so, they will be sent in the week following the event.