

Capacity Building Seminar on Stress Testing of Banks

IMF's Regional Office for Asia and the Pacific; Monetary and Capital Markets Department

March 13-14, 2014

Tokyo, Japan

Program

Thursday, March 13

9:00 a.m. – 9:15 a.m.		Registration
9:20 a.m. – 9:25 a.m.		Welcome Remarks <i>Mr. Odd Per Brekk, Director Regional Office for Asia and the Pacific, IMF</i>
9:25 a.m. – 9:30 a.m.		Opening Remarks <i>Ms. Yuko Kinoshita, Deputy Head of the Office Regional Office for Asia and the Pacific, IMF</i>
9:30 a.m. – 10:45 a.m.	L-1	Stress Test Design: Principles and Practices <i>Mr. Dimitri G Demekas, Assistant Director Monetary and Capital Markets Department, IMF</i>
10:45 a.m. – 11:00 a.m.		Coffee Break
11:00 a.m. – 12:30 p.m.	L-2	Implementing Stress Tests: Solvency Risk and Liquidity Risk <i>Ms. Hiroko Oura, Senior Economist Monetary and Capital Markets Department, IMF</i>
12:30 p.m. – 2:00 p.m.		Lunch
2:00 p.m. – 3:30 p.m.	L-3	Putting it Together: Stress Test Illustration with an Excel File <i>Mr. Martin Čihák, Deputy Division Chief Monetary and Capital Markets Department, IMF</i>
3:30 p.m. – 3:45 p.m.		Coffee Break
3:45 p.m. – 5:15 p.m.	L-4	Stress Test Hands-on Exercise <i>Mr. Martin Čihák, Deputy Division Chief Monetary and Capital Markets Department, IMF</i>
6:00 p.m. – 8:00 p.m.		Dinner

Friday, March 14

9:30 a.m. – 10:30 a.m.	L-5	Implementing Stress Tests in Japan <i>Mr. Koji Nakamura</i> <i>Director and Division Chief</i> <i>Financial System Research Division</i> <i>Financial System and Bank Examination Department</i> <i>Bank of Japan</i>
10:30 a.m. – 10:45 a.m.		Photo Session
10:45 a.m. – 11:00 a.m.		Coffee Break
11:00 a.m. – 12:00 p.m.	L-6	Implementing Stress Tests in Korea <i>Mr. Seung Hwan Lee</i> <i>Head, Systemic Risk Analysis Team</i> <i>Macroprudential Analysis Department</i> <i>Bank of Korea</i>
12:00 p.m. – 1:00 p.m.		Preparation for participants' presentations
1:00 p.m. – 2:15 p.m.		Lunch
2:15 p.m. – 3:15 p.m.	P-1	Participant Presentation and Roundtable Discussion on Implementing Stress Tests in Cambodia, Lao P.D.R., Myanmar, and Vietnam <i>Country Participants</i> <i>Moderated by Mr. Dimitri G Demekas</i> <i>Monetary and Capital Markets Department, IMF</i>
3:15 p.m. – 3:30 p.m.		Coffee Break
3:30 p.m. – 4:45 p.m.	L-7	Stress Test Communication: Experience and Good Practices <i>Mr. Dimitri G Demekas and Mr. Martin Čihák</i> <i>Monetary and Capital Markets Department, IMF</i>
4:45 p.m. – 5:30 p.m.		Closing Remarks and Presentation of Certificates <i>Mr. Dimitri G Demekas, Assistant Director</i> <i>Monetary and Capital Markets Department, IMF</i>
5:45 p.m. – 6:30 p.m.		Cocktail Reception

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