ECONOPHYSICS-VI

International Workshop on Econophysics of Systemic Risk and Network Dynamics

October 21-25, 2011

Saha Institute of Nuclear Physics, 1/AF Bidhannagar, Kolkata 700 064

Schedule

Day	9:30 - 10:30	10:30 - 11:10	11:10 - 11:40	11:40 - 12:20	12:20 - 1:00	1:00 - 2:00	2:00-2:40	2:40 - 3:20	3:20 - 3:50	3:50 - 4:30	4:30 - 5:10
Friday (21/10/11)	Registration/ Inauguration	Pietronero	Tea	Demange	Diks	Lunch	Inoue	Mehta	Tea	Panigrahi	Gangopadhyay
Saturday (22/10/11)		Challet	Tea	Baldovin	Choi	Lunch	Fujiwara	Ishikawa	Tea	Iyetomi	Deo & Kishore Dash

Day	10:00-10:40	10:40 - 11:20	11:20 - 11:40	11:40 - 12:20	12:20 - 1:00	1:00 - 2:00	2:00-2:40	2:40 - 3:20	3:20 – 3:40	3:40 – 4:00	4:00 - 4:30	4:30 - 5:10
Monday (24/10/11)	Hartmann	Dhar	Tea	Manna	Sen	Lunch	Sinha	Amini	Biswas	Tea	Poster	Poster
Tuesday (25/10/11)	Aoyama	Chakraborty (15+5) & Pradhan (15+5)	Tea	Panel Disc. & Sum.		Lunch						

Talk details :

Hamed Amini (SFI @ EPFL, Lausanne, Switzerland)	“Resilience to contagion in financial networks”
Hideaki Aoyama (Kyoto University, Japan)	“Statistical Physics of Labor Productivity”
Fulvio Baldovin (Università di Padova, Italy)	“How to model asset dynamics on the basis of dependence and anomalous scaling”
Soumyajyoti Biswas (SINP, India)	“Continuous transition of social efficiencies in the stochastic strategy Minority Game”
Anirban Chakraborty (ECP, France)	“Correlations in financial time-series”
Damien Challet (University of Fribourg, Switzerland)	“Real trader behaviour in good and bad times”
Youngna Choi (Montclair State University, USA)	“Financial Crises and Systemic Risk – Dynamical Systems Approach”
Rama Cont (Université de Paris VI - VII, France)	
Gabrielle Demange (Paris School of Economics, France)	“Cash providers networks”
Nivedita Deo (University of Delhi, India)	“Correlations and multifractality in global financial indices”
Deepak Dhar (TIFR, India)	“Dependence of the optimal mixed strategies in the Minority game on the time-horizon of agents”
Cees Diks (University of Amsterdam, The Netherlands)	“ Critical transitions in economics and finance? Some preliminary empirical results”
Yoshi Fujiwara (University of Hyogo, Japan)	“Chained financial failures at nation-wide scale in Japan”
Kausik Gangopadhyay (IIM Kozhikode, India)	“SEZ and Zipf's Law: An empirical investigation”
Philipp Hartmann (European Central Bank, Germany)	“Systemic risk, macroprudential supervision and regulation”
Jun-ichi Inoue (Hokkaido University, Japan)	“Statistical Mechanics of Labor Markets”
Atushi Ishikawa (Kanazawa Gakuin University, Japan)	“Firm size distribution and non-Gibrat's law observed in the mid-scale range”
Hirosh Iyetomi (Niigata University, Japan)	“Hidden Correlation Structure of the Tokyo Stock Exchange Market”
Subhrangshu Sekhar Manna (SNBNC, India)	“Conservative self-organized extremal model for wealth distribution”
Anita Mehta (SNBNC, India)	“Predatory trading, selective networking and risk minimisation: how to (b)eat the competition”
Prasanta K. Panigrahi (IISER Kolkata, India)	“Characterizing price index behavior through fluctuation dynamics”
Luciano Pietronero (Univ. of Rome "La Sapienza", Italy)	“The economic complexity of countries and products”
H.K. Pradhan (XLRI Jamshedpur, India)	
Parongama Sen (University of Calcutta, India)	“Role of saving in gains and losses in kinetic models of wealth exchange”
Sitabhra Sinha (IMSc, India)	“Are complex financial systems unstable ? Analyzing cascading failures in banking networks”
Kishore Chandra Dash (Rourkela, India)	“Study of systemic risk involved in mutual funds”
Sei Suzuki (Aoyama-Gakuin University, Japan)	“Cluster analysis and pattern recognition of cross-correlations in typical Japanese stocks by means of multi- dimensional scaling”

For further details: Visit http://www.saha.ac.in/cmp/epkol-06.2011/index.php

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