



Programme

BIS CCA CGDFS Working Group Workshop

The effectiveness of Macroprudential Policies and their interaction with monetary policy: An empirical analysis using credit registry data

Thursday and Friday, 27–28 August 2015, BIS Americas Office, México City

Chaired by Leonardo Gambacorta, Research Adviser, Bank for International Settlements

Thursday 27 August

14:00–14:20	Welcome remarks. Enrique Alberola and Leonardo Gambacorta. Bank for International Settlements
Contributed sessions (30 minutes presentation and 20 minutes for comments, questions and answers)	
14:20–15:10	Prudential policies and their impact on credit in the United States. Seung Lee. Board of Governors of the Federal Reserve System
15:10–16:00	Macroprudential housing finance tools in Canada. Jason Allen. Bank of Canada
16:00–16:20	Break
16:20–17:10	The impact of expected losses provisioning in credit growth: the case of Mexico. Gabriel Levin. Bank of Mexico
17:10–18:00	An empirical analysis of macroprudential policies in Peru. Jose Lupu. Central Reserve Bank of Peru

Friday 28 August

Remote contributed sessions

8:30–9:20	Exploring credit registry data for macroprudential policy evaluation: the case of Argentina. Horacio Aguirre and Gastón Repetto. Central Bank of Argentina
9:25–10:15	Impact of Macroprudential Policy on Housing Loans: A Pseudo-Panel with Credit Registry Data. João Barroso. Central Bank of Brazil
10:15–10:30	Break



Contributed sessions. Continuation

10:30–11:20 Evaluating Macropredutive Tools in Colombia: Challenges and preliminary results. Esteban Gomez. Bank of the Republic-Colombia

11:20–12:10 Dynamic of Loan to Value Ratio: the impact of Financial Stability Report's warning. Rodrigo Alfaro. Central Bank of Chile

12:10–12:40 Conclusions and follow up of the working group