IFC-BNM-ECB Satellite Seminar
"Post-crisis data landscape: micro data for the macro world"
Friday 16 August 2019 / Venue: Sasana Kijang, Bank Negara Malaysia (BNM)

Agenda

Introduction / Keynote
Silke Stapel-Weber, Director General Statistics, European Central Bank

Session 1 – New frameworks for collecting micro data

Chair: Ekaterina Prokunina, Director, Statistics and Data Management Department, Central Bank of the Russian Federation

- Michal Piechocki (Eurofiling) – “Paradigms for modern statistical data frameworks and systems”
- Pimpimol Chansang (Bank of Thailand) – “Data Management in the Data Evolution Era at Bank of Thailand”
- Johannes Turner (Central Bank of the Republic of Austria) – “OeNB’s reporting data model as RegTech/SupTech solution”
- Steffi Schuster (Reserve Bank of New Zealand) – “Collect once, use multiple times – the Reserve Bank of New Zealand’s data collection approach”

Session 2 – Accessing and using micro data sets

Chair: Gülbin Sahinbeyoglu, Executive Director, Statistics Department, Central Bank of the Republic of Turkey

- Stefan Bender (Deutsche Bundesbank) – “Best practise recommendations on facilitating access to microdata: outcomes from the INEXDA working group on data access”
- Christian Hirsch (Deutsche Bundesbank) – “Enhancing user knowledge by providing (richer) context to microdata: experiences from two projects conducted at the RDSC of Deutsche Bundesbank”
- Luis Teles Dias (Bank of Portugal) – “Post-crisis skills landscape: The emergence of “Purple People”
- Johannes Turner (Central Bank of the Republic of Austria) – “Financial behaviour of households under the lenses of distributional aspects”
- Jean-Marc Israel – “Linking micro datasets to better service policy-making and analyses”
Session 3 – New analytics for working with micro data, AI

Chair: Serafin Martinez-Jaramillo, Adviser, Center for Latin American Monetary Studies (CEMLA)

- Fabio Zambuto (Bank of Italy) – “Quality checks on granular banking data: an experimental approach based on machine learning”
- Berkay Akisoglu (Central Bank of the Republic of Turkey) – “Predicting Economic Growth Using Machine Learning Techniques and Sentiment Analysis”
- Cees Ullersma (Netherlands Bank) – “Granular data offer new opportunities for stress testing”
- Harikumara Sababathy and Lim Sheng Ling (Central Bank of Malaysia) – “Cross-border contagion risk to the Malaysian banking system”

Session 4 – Bridging the gap between macro- and micro-level statistics

Chair: Melle Bijlsma, Head of Department, Other financial intermediaries statistics, Statistics Division, Netherlands Bank

- Laurent Olislager (Eurostat) – “Key indicators for sectoral productivity analysis”
- Susan McIntosh (Board of Governors of the Federal Reserve System) – “Measuring Aggregate Housing Wealth: New Insights from Automated Valuation Models”
- Boris Hofmann (Bank for International Settlements) – “Predicting and Preventing Financial Crisis- Where do we stand?”

Session 5 – Concluding panel

Chair: Silke Stapel-Weber, Director General Statistics, ECB

- Aurel Schubert, Honorary Professor and Lecturer, Vienna University of Economics and Business
- Olivia Hauet, Nordea, Financial Reporting, Stockholm
- Gabriel Quirós-Romero, Deputy Director, Statistics Department, IMF
- Ole Rummel, Director of Macroeconomics and Monetary Policy, SEACEN Centre