



STATISTICAL SCIENCE

for a Better Tomorrow

16-19 November 2014
Sasana Kijang, Kuala Lumpur

IFC Sponsored Sessions

Session 1				
Application of statistical techniques for surveillance and decision/policy making				
	Name	Institution	Paper	Presentation
Chair	Katherine Hennings	Central Bank of Brazil		
Speaker 1	Olorunsola E. Olowofeso	Central Bank of Nigeria	Is consumer confidence index useful in forecasting household consumption in Nigeria? Evidence from Survey Data	Slides
Speaker 2	Diego Avanzini	Central Bank of Chile	The use of data reduction techniques to assess systemic risk: an application to the Chilean banking system (<i>paper not available</i>)	
Discussant	Lau Chin Ching	Bank Negara Malaysia		

Session 2				
Compilation of economics indicators through survey				
	Name	Institution	Paper	Presentation
Chair	Eugeniusz Gatnar	Central Bank of Poland		
Speaker 1	Paul Feuvrier	Central Bank of Luxembourg	FDI survey on special purpose entities (SPEs) in Luxembourg: the case for monthly granular data	Slides
Speaker 2	Aytac Erdogan	Central Bank of Republic of Turkey	Measuring uncertainty in the financial sector	Slides
Discussant	Zarina Zainal Abidin	Bank Negara Malaysia		

Session 3				
Compilation and usage of flow of funds statistics				
	Name	Institution	Paper	Presentation
Chair	Gülbin Şahinbeyoğlu	Central Bank of Turkey		
Speaker 1	Kim Yoonkyum	Bank of Korea	Compilation of flow of funds in Korea (<i>paper not available</i>)	Slides
Speaker 2	Sayako Konno	Bank of Japan	Enhancement and expansion of Japan's flow of funds accounts in response to international recommendations after the financial crisis	Slides
Speaker 3	Bruno Tissot	Bank for International Settlements	Development of financial sectoral accounts: progress and challenges	Slides

Session 4				
Housing bubble: Measurement of housing price				
	Name	Institution	Paper	Presentation
Chair	Chihiro Sakuraba	Bank of Japan		
Speaker 1	Sangeetha Mathews	Reserve Bank of India	Issues related to house price statistics – Indian experience	Slides
Speaker 2	Gianni La Cava	Reserve Bank of Australia	Liquidity shocks and the US housing crisis of 2007-2008 (<i>paper not available</i>)	
Speaker 3	Bruno Tissot	Bank for International Settlements	Monitoring house prices in a financial stability perspective – the BIS experience	Slides

Session 5				
Measuring government and public sector debt				
	Name	Institution	Paper	Presentation
Chair	Joon Jung	Bank of Korea		
Speaker 1	Fabrizio Zampolli	Bank for International Settlements	The interest rate effects of government debt maturity	Slides

Speaker 2	Aurel Schubert	European Central Bank	New and timely statistical indicators on government dept securities	Slides
Discussant	Mohd Nozlan Khadri	Bank Negara Malaysia		

Session 6		Securities statistics compilation and stock market analysis		
	Name	Institution	Paper	Presentation
Chair	Aurel Schubert	European Central Bank		
Speaker 1	Merve Artman	Central Bank of Republic of Turkey	An empirical study for testing the stock market efficiency and identifying abnormal return opportunities	Slides
Speaker 2	Burcu Erik	Central Bank of Republic of Turkey	An overview of the current status of the securities statistics in Turkey	Slides
Discussant	Bruno Tissot	Bank for International Settlements	Securities statistics compilation and stock market analysis - some remarks from Basel	Slides