

Finance Research Away Day

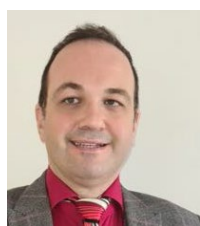
University of Leicester School of Business
Brookfield Campus, Room BRK 0.09



10 May 2023, 10:00am – 3:00pm

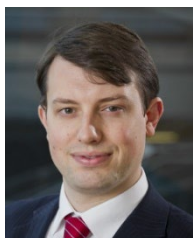
10:00 – 10:10	Professor Ania Zalewska, Research Lead – Finance, ULBS	Welcome
10:10 – 10:20	Professor Matthias Dahm, Head of DEFA	Research Strategy of DEFA
10:20 – 10:30	Dr Eddie Gerba, Head of Prudential Policy Research, Bank of England – PRA	What research does Bank of England seek?
10:30 – 11:00	Alastair Sewell, Liquidity Investment Strategist, Aviva Investors	Money market mutual funds: cause or effect? Perspectives on financial stability
11:00 – 11:30	Dr Gerardo Ferrara, Senior Economist, Bank of England, Capital Markets Division	Recent developments in market-based finance: A tale of procyclicality, resilience and funding
11:30 – 12:00	Mike Clark, Founder Director, Ario Advisory	Finance and climate change: status overview: Ideas re possible research areas
12:00 – 12:30	Dr Mahmoud Fatouh, Bank of England	In search of the relevant policy making questions
12:30 – 12:40	Professor Fabrizio Adriani, Associate Dean - Research, ULBS	Concluding remarks
12:40 – 13:45	Lunch (hot buffet)	
13:45 – 15:00	Professor Daniel Ladley, Dean of ULSB	ULSB research strategy and Finance research
	Professor Ania Zalewska, Research Lead – Finance, ULBS	Discussion on the leading research themes of the Centre for Finance, Governance and Enterprise

Bios of the external speakers (in the order of appearance):



Dr Eddie Gerba is the Head of Prudential Policy Research in the PRA (Prudential Regulation Authority). Eddie maintains a strong link with academia through various posts he holds at universities and research centres (London School of Economics, CES Ifo, UoN-Infinity, IFABS). Prior to joining Bank of England, he had worked as Macroprudential Policy Advisor at Danish National Bank, a Research Economist at the Bank of Spain, a Research Consultant at the European Central Bank and

Monetary Policy External Expert at European Parliament. Eddie's research interests lie at the intersection between finance and macroeconomics. This includes topics such as credit cycles, financial intermediation theory, market-based finance, systemic risks, financial crises, and macro-financial cycles.



Alastair Sewell, CFA, is a Liquidity Investment Strategist at Aviva International. He is responsible for developing and executing the firm's liquidity solutions business strategy, covering money market funds through to ultra-short duration bond funds. Prior to joining Aviva, Alastair was the Head of Fund and Asset Manager Ratings for EMEA and Asia-Pacific at Fitch Ratings where he was responsible for rating money market funds and related step-out fund strategies, including short-duration bond funds, supply- and trade-finance funds. Alastair earned an MBA with distinction from the University of Bath (specialism in behavioural finance) and a BSc from the University of Bristol (Biology). He is a CFA Charter holder and holds the CFA Institute Certificate in ESG Investing.



Dr Gerardo Ferrara works as a senior economist within the Capital Markets Division of the Bank of England. He currently leads analyses on issues related to policy discussions by using transactional level data (i.e., EMIR, SMMD, and MIFID 2 data) uniquely available to a supervisory authority. His research interests lie in the areas of market microstructure, market infrastructures, market design, macroprudential and microprudential policies and their interactions. His work has been published in various peer-reviewed journals, including, but not limited to, *Journal of Finance*, *Journal of Financial Stability*, *Journal of Economic Dynamics & Control*, *International Journal of Finance & Economics*, and *Quantitative Finance*. Prior to joining the Bank of England, he also worked in the private sector as a quantitative analyst, examining issues related to various areas, including asset management, risk management, and policy implementation.



Mike Clark is Founder Director of Ario Advisory, a responsible investment advisory firm. An actuary, he represents IFoA (the professional body) on the Advisory Council of the Oxford Smith School. He spent nearly four years as a NED at Brunel (LGPS). He was Specialist Adviser to the House of Commons Environmental Audit Committee for their 2018 Green Finance inquiry, and continues to be involved with the work of Select Committees, including on Liability Driven Investment (LDI). He was a member of the team that built what became GFANZ. Much of his work across the financial system focuses on the financial risks of climate change, and the uncertainty which lies "beyond risk" which challenges mainstream economics. He is currently trying to persuade the Bank of England that the current CBES scenario modelling is not fit for purpose! Victory is assured, he says, but is still some way off...



Dr Mahmoud Fatouh is a Senior Economist at the Bank of England. He is involved in the process of making banking regulation policies, as well as research activities. His research interest includes, monetary policy, financial regulations and their interactions with other policies, behaviour finance and agent-based modelling. Mahmoud hold a PhD in Economics from the University of Essex and a senior leader MBA from the University of Exeter. He worked in academia at Edinburgh, Essex and Nottingham universities.