Stress Testing Symposium

September 19th, 2014

Westin Washington, D.C. City Center

Stress testing is currently a high priority concern for many financial institutions. The recent financial crisis highlighted the importance of recognizing and accounting for extreme economic and market conditions. International and domestic regulators are increasingly requiring financial institutions to conduct stress tests as part of their risk management plans.

While these company-run tests may seem cumbersome at first, stress tests are essential for financial institutions to have robust and prudent capital planning processes that represent their unique risks, while ensuring that these institutions have sufficient capital to continue operations throughout times of economic and financial stress. Stress tests, therefore, are a vital concern for financial bodies as well as the individuals who have a stake in them.

The integration of regulatory compliance, stress testing strategies, and capital planning is now of crucial importance in the daily business management of banks of all sizes. Failing to address these issues means banks may confront overwhelming regulatory pressures, reduced margins, low productivity, and a threat to the banks' very survival.

Attending this GSSI-IFE stress testing symposium will enable you to

- Meet regulators from the OCC, FDIC, FHFA, FRB and more.
- Optimize the comprehensive stress testing framework in your institution.
- Identify your bank's potential stress testing weaknesses and address them proactively.
- Integrate stress testing into overall risk management.
- Achieve balance in economic and regulatory capital planning.
- Find new ways for efficient model development, validation and stress testing strategies.

Expert Speakers

Michael Carhill
Director of Enterprise Risk Analysis, OCC

Henry Cassidy
Chief Consultant
IFE Group

Yan Chang
SVP, PNC Bank

Jian Chen
Managing Director
IFE Group

Ren-Raw Chen
Professor
Fordham University

Larry Cordell,
Vice President,
Federal Reserve Bank of Philadelphia

Barry Dennis
President, IFE Group

Stefan Jacewitz
Chief, Quantitative Risk Analysis
FDIC

Paul Karamjeet
Managing Principal
Strategic Exposure Group

Patrick Lawler
Chief Economist
FHFA

Michael Marschoun
SVP, Wells Fargo

Dan Rodriguez
Chief Risk Officer
Credit Suisse

Anthony Sanders
Professor
George Mason University

Ken Swanson
Senior Vice President
Operational Risk

Tyler Yang
Director of Economic Research
GSSI

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Integrated Financial Engineering

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Time	Topic	Speaker
8:00 – 9:00	**Breakfast & Registration**	
Session I: DESIGNING STRESS TESTS		
9:00 – 9:10	Welcome & Introduction	Barry Dennis, President, IFE Group
9:10 – 10:50	Stress Test Framework	Michael Marschoun, SVP, Wells Fargo
	Regulatory & Economic Capital	Ren-Raw Chen, Professor, Fordham University
	Stress Test for Risk Management	Dan Rodriguez, Chief Risk Officer, Credit Suisse
	Technology Integration	Jordan Hu, President, RiskVal
10:50 – 11:10	**Coffee Break**	
Session II: REGULATORY COMPLIANCE I		
11:10 – 11:40	CCAR & DFAST Compliance	Michael Carhill, Director of Enterprise Risk Analysis, Office of Currency Comptroller
11:40 – 12:30	Panel Discussion: Stress Test Policy	**Moderator**: Tyler Yang, Director of Economic Research, GSSI **Panelists**: Michael Carhill, Ren-Raw Chen, Barry Dennis, Jordan Hu, Michael Marschoun, Dan Rodriguez,
12:30 – 13:20	**Lunch**	
13:20 – 13:50	Keynote Speech	Patrick Lawler, Chief Economist, Federal Housing Finance Agency
Session III: IMPLEMENTING STRESS TESTS		
13:50 – 14:00	Introduction	Larry Cordell, Vice President, Federal Reserve Bank of Philadelphia
14:00 – 15:40	Extreme Scenario	Paul Karamjeet, Managing Principal, Strategic Exposure Group
	Risk Modeling	Jian Chen, Managing Director, IFE Group
	Operations Risk	Ken Swanson, SVP, Operational Risk
	Model Integration	Yan Chang, SVP, PNC Bank
15:40 – 16:00	**Coffee Break**	
Session IV: REGULATORY COMPLIANCE II		
16:00 – 16:30	FDIC Compliance	Stefan Jacewitz, Chief, Quantitative Risk Analysis Section I, Center for Financial Research, Federal Deposit Insurance Corporation
16:30 – 17:20	Panel Discussion: Stress Test Modeling for the Big & Small	**Moderator:** Anthony Sanders, Professor, George Mason University **Panelists:** Yan Chang, Jian Chen, Larry Cordell, Stefan Jackwitz, Paul Karamjeet, Ken Swanson
17:20 – 17:30	Closing Remarks	Henry Cassidy, Chief Consultant, IFE Group
17:30 – 18:30	**Reception**	

Location

Westin Washington, DC, City Center
1400 M Street, NW
Washington, DC 20005
http://www.westinwashingtondccitycenter.com/

Who Should Attend?

Senior Executives & Project Leaders of:

- Stress Testing
- Risk Methods/Methodology
- Economic/Regulatory Capital
- Basel III
- Capital Allocation/Planning
- Model Risk Management
- Model Development
- Internal Auditing

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