



## 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

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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

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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

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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

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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

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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