

WORKSHOP ON MACROPRUDENTIAL POLICY AND THE IMPLEMENTATION OF THE CCYB

Online webex: [CLICK HERE](#)

16th December 2022 (time Santiago, GMT -3:00)

8:50-9:00

Registration

9:00-9:15

Opening Remarks: **Rosanna Costa**, Governor, Central Bank of Chile

Session 1- Macprudential policy in practice

Moderator: **Pablo García**, Board, Central Bank of Chile

9:15-9:55

Keynote Speech: **“Stress tests and the countercyclical capital buffer: the UK experience”**

Donald Kohn, Member of the Financial Policy Committee, Bank of England World

9:55-10:35

“Buffering Covid-19 losses - the role of prudential policy”

Mathias Drehmann, BIS

Discussant: **Claudio Raddatz**, University of Chile

10:35-11:15

“A Tale of Different Capital Ratios: How to Correctly Assess the Impact of Capital Regulation on Lending”

Martin Hodula, Czech National Bank

Discussant: **Alfredo Pistelli**, CMF

11:15-11:25

Break

Session 2- Elements of modeling and policy analysis

Moderator: **Luis Felipe Céspedes, Board**, Central Bank of Chile

11:25-11:55

“Assessing the Impact of Basel III: Evidence from Structural Macroeconomic Models”

Valerio Scalone, ECB

Discussant: **Rodrigo Alfaro**, Central Bank of Chile

11:55-12:25

Methodological Models for the CCyB decision making

Juan Francisco Martinez, Central Bank of Chile

Discussant: **Alexandros Vardoulakis**, FED

12:25-12:35

Break

12:35-13:30

Private session (by invitation only)