

FINANCIAL NETWORKS



A TALK BY

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ABSTRACT | In this talk, I will present a brief overview of some application of Network Theory to the study of financial markets, in particular how to compute microscopically the propagation of distress in the interbank network and the role of cycles in the stability of the structure.

BIO | Guido Caldarelli is Full Professor of Theoretical Physics at IMT Lucca and Research Associate at the Institute of Complex Systems (CNR). He has been the coordinator of various EU projects since 2002. Guido Caldarelli received his Ph.D. from SISSA, after which he was a postdoc in the Department of Physics and School of Biology, University of Manchester. He then worked in the Theory of Condensed Matter Group, University of Cambridge. He returned to Italy as a lecturer at the National Institute for Condensed Matter (INFM) and later as Primo Ricercatore in the Institute of Complex Systems of the National Research Council of Italy. In this period he has worked on the theory of Complex Networks publishing various books on the subject and applied the findings to the study of financial networks. Co-Founder of Network Science Society and currently vice-president of Complex Systems Society.