

Eurobanking 2011

Vienna, Austria
22nd – 25th May 2011



Call for Papers

www.eurobankingonline.net

EUROPEAN WORKING GROUP on
QUANTITATIVE ANALYSIS in FINANCIAL
SERVICES



About Eurobanking

Eurobanking is a non-profit-making, non-competitive forum for professionals in European financial institutions to exchange and discuss ideas about the techniques, experience, philosophy, management and application of operational research and other quantitative and analytical methods in the financial services industry. At the annual meeting about 30 papers are presented and discussed over three days in a number of workshops which also include special sessions devoted to broader strategic issues, opportunities and challenges facing European banks today.

The Group was set up in Brussels in 1975 at the EURO 1 Conference, sponsored by the International Federation of Operational Research Societies (IFORS).

Participation in annual meetings is open to all those employed in the financial services industry, in OR, analytical or similar departments, with a responsibility for tackling business issues in a quantitative or analytical way.

Academics/consultants attend meetings only as guests of participating banks.

Eurobanking has a National Coordinator in each country to act as a contact point and to ensure adequate representation of each country and the presentation of high-quality papers. A

system of quotas exists to ensure that no single country dominates the proceedings.

Comprehensive information on Eurobanking, its activities and its history can be found on the Eurobanking website:
www.eurobankingonline.net

Eurobanking 2011

Eurobanking meetings are organised by practising bankers for practising bankers.

Eurobanking 2011 is the 39th Meeting and will be hosted by Raiffeisen Zentralbank AG (www.rzb.at) in Vienna, Austria, 22nd – 25th May 2011.

The conference fee will be kept to minimum necessary to cover costs.

The Meeting, which is a working group, is limited in size to a maximum of about 80 participants, to allow active participation of those attending.

The registration package, with the programme and information on accommodation, travel, etc., will be issued on our website in January 2011.

Venue

Eurobanking 2011 will be held at Raiffeisen Zentralbank AG, Vienna, Austria.

Call for papers

You are kindly invited to submit offers of papers to be presented at Eurobanking 2011 to be held in Vienna, Austria, 22nd – 25th May, hosted by Raiffeisen Zentralbank.

Traditionally, a wide range of practical management decision-making problems have been presented and discussed at the meetings. However, of particular interest to the group are papers dealing with actual applications of quantitative and analytic methods to financial services management and technical or organisational problems encountered in the implementation of new systems and methods of analysis, in either one or more specific cases. Ideally, a paper would relate to a well-documented analysis and evaluation of an actual project that has just been or is being implemented.

Examples of approaches to topics include Data Envelopment Analysis, Distributed Decision Making, Fuzzy Sets, Group Decision and Negotiation, Multi- Criteria Decision Analysis, Applied Probability, Decision Analysis, Forecasting, Quality, Queuing Theory, Stress Testing, Econometrics, Data Analysis, Simulation, Stochastic Models, Constraint Programming, Game Theory, Global Optimisation, Large-scale Optimisation, Mathematical Programming, Meta Heuristics, Advanced Retrieval Systems, Artificial Intelligence, Expert Systems, Neural Networks, Distributed



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Computing, as well as Qualitative Methods and Techniques.

Titles of recently presented papers and some presentations of papers are available on our website.

Examples of recent areas of interest, as well as indicative suggestions for new topics, follow. Innovative approaches to new problem areas are also appreciated.

Strategic Management & Marketing:

- Key trends and issues in financial services
- M&As and alliances
- Change and innovation management
- Customer analysis and segmentation
- Business intelligence
- Benchmarking
- Knowledge management
- Business planning models/systems
- Internal/external consulting services
- Professional, interbank/ organisational, bank-provider networking
- BPM (Business Process management)

Planning & Control:

- Unit/product-business/customer-segment profitability models/systems
- Performance management (e.g. value-based management, balanced scorecard)
- Cost containment management (e.g. outsourcing)
- Activity-based cost management
- Transfer pricing, international transfer pricing
- MIS, decision support systems
- Enterprise-wide systems (e.g. ERP)
- BSC
- IT/IS trends and strategy
- IT Governance
- Business continuity management
- Data warehouse management and data mining
- Control Environment and Auditing

Retail, Private, Corporate, Investment, and Wholesale Banking:

- Roles and integration of distribution channels
- E-financial services
- Payment systems
- Business/product development, marketing, pricing, selling and valuation
- Customer relationship management, satisfaction and loyalty
- Valuation

Risk Management:

- Regulatory issues and risk management (e.g. Basel II+, regulatory integration, bridging multiple perspectives)
- Compliance
- Corporate governance
- GRC (Governance, Risk, Compliance)
- Credit risk, credit derivatives, credit scoring, and credit risk models
- Market risk
- Operational risk
- Funding and market liquidity risk
- Country and systemic risk
- Strategic, business, and reputation risk
- Real options
- Enterprise-wide and integrated risk management
- Crisis forecasting
- Risk-adjusted performance measurement
- Strategy-aligned economic capital allocation management, risk budgeting
- Asset and liability management
- Managerial aspects of risk management, including behavioural finance
- Security Risk
- IT Risk
- Lessons from non-banking risk management

Deadline

The deadline for submission of titles and abstracts for possible inclusion in the programme is 31st October 2010 and they should be submitted to the National Co-ordinator for your country, who is listed on: www.eurobankingonline.net.

Please consult with your country's National Co-ordinator before you choose your final topic.

Guidelines for Abstracts

Abstracts should include keyword references and full contact particulars of the authors, including current job title and department of the bank.

Proposed keywords include:

- Accounting
- Asset & Liability Management
- Basel II
- Capital markets
- Corporate banking
- Credit risk
- Distribution channels
- IT
- Marketing

- Market risk
- Operational risk
- Payment systems
- Planning & Control
- Portfolio management
- Rating
- Retail banking
- Strategic management

Contacts

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Eurobanking 2011 Vienna, Austria, 22nd – 25th May 2011 Guidelines for Speakers

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Guidelines

Presentation

Each paper is allowed a total time of 45 minutes. This time is divided into two parts: presentation time & discussion time. The presentation may take about 20-30 minutes and the remaining time is reserved for discussion. The discussion may be held immediately after the presentation, or the Session Leader may choose to have it at the end of the session. After each presentation there should be sufficient time for an optional change-over to the parallel session.

The preferred method of presentation is using PowerPoint on an electronic projector. A paperboard/flipchart will also be available in each session room. Any additional equipment, such as an overhead projector should be requested in advance on the registration form.

Criteria for a good presentation

Although there is no formal assessment of the papers, authors may find the following criteria for a good presentation useful:

Business relevance: The presentation addresses a specific problem which has obvious business relevance for bank management. The topic should preferably be selected from the list of suggested topics, in co-operation with the National Co-ordinator of the speaker's country.

Implementation: Particularly interesting are presentations dealing with models or systems that have already been implemented, or are in the process of being implemented, rather than planned ones.

Thoroughness of approach and analysis:

High levels of technical expertise and thoroughness of analysis are appreciated.

Originality: Originality may be achieved either by applying existing approaches to new problem areas, or by developing new techniques and methods of analysis.

Payoff through implementation: Actual or potential benefits of the application are clearly identified, and ways and means required to achieve these benefits are described.

Clarity of presentation: The written paper and presentation describe the problem, selected approach, and results in a clear and explicit fashion. The draft abstract sent to the National Co-ordinator by 31 October 2010, may be rewritten and clarified for the final package of presentation material. The final package consists of the following items:

1. The final version of the **abstract**. Please note that, after the Annual Meeting, the abstract will be published in the Eurobanking website if there is no objection from the speaker.
2. A **written paper**, typically between 5 and 20 pages. If the thoroughness of analysis requires a longer paper you might want to consult with your National Co-ordinator. You might also consider writing the paper in a form allowing it to be published in a professional journal or in the Eurobanking website.
3. The **slides** to be used during the presentation. If only the set of slides is delivered (without a written paper), clarifying notes such as PowerPoint notes pages should be added. However, it is recommended that the speaker also delivers a complete written paper.
4. A single '**contribution page**' with bulletpoint notes on the 2 to 3 main points, 'messages', 'lessons learnt' or practical advice offered by the paper. The purpose of this page is to facilitate workshop discussion.

The final package should be sent by e-mail to the Chairman not later than March 31, 2011. Paper and electronic copies of the presentations will be available at the working group meeting.

In preparing the material, speakers should bear in mind the main objective of the Annual Meeting of the Eurobanking Working Group which is *to maintain high professional standards and promote the exchange of experiences in the application of quantitative and analytic methods to real world technical problems in bank management today and tomorrow.*

Discussion

Apart from possible queries and clarifications that may need to be made, the

discussion after the presentation typically deals with the following types of issues:

- Job title of the (model or system) user, frequency of use, outcome of use made, level of user satisfaction.
- Length of time it took to design, complete and implement.
- Major problems confronted and ways of solving them.
- Level of investment required, operating costs and revenues; major benefits, research and application potential, and limitations.
- Alternative approaches considered and reasoning for final selection.
- If a new software package has been developed or used in the project under discussion, sufficient details should be given to facilitate a fair level of understanding of the design used. Speakers interested in offering software on a bank-to-bank basis (software exchange) should identify the contact point for further enquiries.
- Interaction and integration with similar models or systems within the bank.
- Related experience of and potential application by other session participants.
- The 2-3 major points or conclusions that emerge out of the presentation and that may already have been given on the 'contribution page'.

Language for papers/presentations:

English

Contacts

For further details, please contact the National Coordinator for your country (see <http://www.eurobankingonline.net>) or contact:

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