

# “Complex Systems in Finance and Economics”

January 17th, 2020, Clocktower Centennial Hall III, Kyoto University, Kyoto, Japan



Time	Presentation Title	Authors and Affiliations (* designates the presenter)
9:40-10:00	Registration	
Chair: Hideaki Aoyama		
10:00-10:10	Opening Address	Guido Caldarelli IMT Lucca
10:10-10:40	Disaster and Countermeasure: Simulation on Nation-Wide Supply Chain Data	Hiro Inoue U. Hyogo
10:40-11:10	Deep Learning in Finance and Economics	K. Mishev <sup>1</sup> , A. Gjorgjevikj <sup>1</sup> , I. Vodenska <sup>2*</sup> , L. Chitkushev <sup>2</sup> , W. Souma <sup>3</sup> , D. Trajanov <sup>1</sup> <sup>1</sup> ss. Cyril and Methodius U., <sup>2</sup> Boston U., <sup>3</sup> Nihon U.
Coffee Break		
Chair: Wataru Souma		
11:30-12:00	Dual Labor Market and the Wage	Hideaki Aoyama <sup>1*</sup> , Corrado di Guilmi <sup>2</sup> , Yoshi Fujiwara <sup>3</sup> , Hiroshi Yoshikawa <sup>4</sup> <sup>1</sup> Kyoto U., <sup>2</sup> U. Technology Sidney, <sup>3</sup> U. Hyogo, <sup>4</sup> Rissho U.
12:00-12:30	Firm-Bank Contagion through the Covenant Channel	Alex Becker*, Irena Vodenska, Xin Zhang Boston U.
Lunch		
Chair: Hiro Inoue		
13:40-14:10	Hierarchy and Circularity in Complex Socioeconomic Networks	Hiroshi Iyetomi Niigata U.
14:10-14:40	Hierarchy and Stability in Japanese Production Network Structure	Hiromitsu Goto Nihon U.
14:40-15:10	Follow the money: making sense of financial transaction networks	Caroline Mattsson Northeastern U.
15:10-15:40	Modeling liquidity risk contagion in the venture capital market: A multilayer network approach	Xin Zhang Boston U.
Coffee Break		
Chair: Irena Vodenska		
16:10-16:20	Introduction to iBEST	Yuji Takei iBESTCo Ltd.
16:20-16:50	Earnings Management and Geopolitical Risk	Carolina M. Roma <sup>1*</sup> , Luiz C. Louzada <sup>2</sup> , Paula M. Roma <sup>3</sup> , Hiromitsu Goto <sup>4</sup> , Wataru Souma <sup>4</sup> <sup>1</sup> FURG, <sup>2</sup> UFES, <sup>3</sup> IFSULDEMINAS, <sup>4</sup> Nihon U.
16:50-17:20	Complex Interdependencies between Geopolitical Risk, Economic Policy Uncertainty, and Financial Market	Carolina M. Roma <sup>1</sup> , Hiromitsu Goto <sup>2</sup> , Hiroshi Iyetomi <sup>3</sup> , Wataru Souma <sup>2*</sup> <sup>1</sup> FURG, <sup>2</sup> Nihon U., <sup>3</sup> Niigata U.
17:20-17:50	Statistical physics of Financial Networks	Guido Caldarelli IMT Lucca
17:50-18:00	Closing Remark	Irena. Vodenska Boston U.
18:30-	Banquet	