

**Jueves, 18 de octubre**

9:00 – 9:30 **Apertura del seminario**

9:30 – 10:10 **The use of simulations as an analytical tool for payment systems**

Martin Diehl, Deutsche Bundesbank

10:10 – 10:50 **Preparing simulations in large value payment systems using historical data**

Ronald Heijmans and Richard Heuver, De Nederlandsche Bank

10:50 – 11:20 **Receso**

11:20 – 12:00 **Liquidity management in the large value payment systems: need for an agent-based models complex approach**

Luca Arciero, Banca d'Italia

12:00 – 12:40 **Liquidity saving in CHAPS: a simulation study**

Joanna McLafferty, Bank of England

12:40 – 13:20 **Systemic risk, stress testing and financial contagion: their interaction and measurement**

Calixto Lopez Castañon, Banco de México

13:30 – 15:00 **Comida**

15:00 – 15:40 **Agent-based modeling of the El Farol Bar problem**

Shu Heng Chen, National Chengchi University

15:40 – 16:20 **Modelling the FX market traders' behaviour: an agent-based approach**

Edward Tsang, University of Essex

16:20 – 17:00 **Optimal patent design: An agent-based modelling approach**

Anthony Brabazon, University College Dublin

19:00 – 22:00 **Presentación del libro**

**Cóctel**

---

Biblioteca Banco de México

Isabel La católica #54

Centro Histórico

Ciudad de México