Cleveland State University
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COLLOQUIUM

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A Study on Systemic Risk in the Chinese Commercial Banks

Friday March 20th at 3pm in RT 1516

Bio: Dr. Hongmei Li obtained her Ph.D. in Finance in 2010 from the Liaoning University, China, which she is a lecturer at the School of Mathematics, Liaoning University, China. Dr. Li's research interests are in the areas of Risk Management of Commercial Banks in Financial Engineering and Time Series Analysis in Finance. She has published 10 research articles in related areas, and she is currently a visiting scholar at Department of Mathematics and Statistics of Cleveland State University

Abstract: The services of the commercial banks, to a greater or less extent, have become more complicated as the structure changes in banking for the past few decades. These led the commercial banks facing many types of risks. Banks are nodes of the whole financial system. Once the crisis occurs on any link in the system, it will affect the stability of the whole system. And then through the contagion and expansion of the risk, the systemic risk will break out. This implies that there is no single commercial bank immune from the systemic risk. With this background in mind, we study, in this project, the ability of the systemic risk faced by commercial banks (mainly focus on the Chinese commercial banks) using the SRISK methodology to measure the systemic risk of Chinese commercial banks.

Refreshments at 2:30pm in RT 1517