### **Personal information**

First name(s) / Surname(s)

Sebastian M. Poledna

Address(es)

International Institute for Applied Systems Analysis (IIASA)

Schlossplatz 1, A-2361 Laxenburg, Austria

Telephone(s)

++43 1 40160-36253

Fax(es)

++43 1 40160- 936250

E-mail

poledna@iiasa.ac.at

Nationality

Austrian

Date of birth

February 1980



2014

since 2015 | Research Scholar, International Institute for Applied Systems Analysis (IIASA), Austria

Guest researcher, Dirección General de Estabilidad Financiera, Banco de México, Mexico

2013 Guest researcher, Oxford Martin School, University of Oxford, United Kingdom

Research associate, Section for Science of Complex Systems, Medical University of Vienna,

Austria

# Experience non scientific

2007-2015

2011-2014

Risk manager, Department of Operational risk, UniCredit Bank Austria AG, Austria

### Education

2011-2016 PhD in natural science in the field of physics, University of Vienna, Austria

Advisor: Stefan Thurner

2015 Complex Systems Summer School, Santa Fe Institute, USA

2005-2011 Diploma programme in the field of physics, University of Vienna, Austria

2001 Erasmus Programme, Provinciale Hogeschool Limburg, Belgium

1999-2003 Diploma programme in the field of European Economy and Business Management, University of

Applied Sciences bfi Vienna, Austria

### **Publications**

- 8. S. Poledna, O. Bochmann and S. Thurner, The effects of Basel III regulation policy on systemic risk, 2015, working paper
- S. Gurciullo, M. Smallegan, M. Pereda, F. Battiston, A. Patania, S. Poledna, D. Hedblom, B.T. Oztan, A. Herzog, P. John, and S. Mikhaylov, Complex Politics: A Quantitative Semantic and Topological Analysis of UK House of Commons Debates, 2015, working paper
- S. Poledna, J.L. Molina-Borboa, S. Martínez-Jaramillo, M. van der Leij and S. Thurner, The multiplex network nature of financial systemic risk and its implications, *Journal of Financial Stability* 20, 70-81, 2015
- 5. P. Klimek, S. Poledna, J.D. Farmer, and S. Thurner, To bail-out or to bail-in? Answers from an agent-based model, *Journal of Economic Dynamics and Control*, **50**:144–154, 2015



- 4. S. Poledna and S. Thurner, Elimination of systemic risk in financial networks by means of a systemic risk transaction tax, 2014, in review
- 3. S. Thurner and S. Poledna, DebtRank-transparency: Controlling systemic risk in financial networks, *Scientific Reports* **3**, 1888, 2013
- 2. S. Poledna, S. Thurner, J.D. Farmer, and J. Geanakoplos, Leverage-induced systemic risk under Basle II and other credit risk policies, *Journal of Banking & Finance* **42**, 2014
- S. Poledna, Agent-based models in econophysics: applications to financial regulation, Diploma thesis, 2011

### **Talks**

- OECD Workshop on Complexity of the Economy: Research and Policy Implications, OECD Headquarters, Paris, France, Elimination of systemic risk in financial networks by means of a systemic risk transaction tax
- 2015 1st Vienna Conference on Pluralism in Economics, Vienna University of Economics and Business, Austria, Elimination of systemic risk in financial networks by means of a systemic risk transaction tax
- 2014 CRISIS Final Workshop: A Complexity view of Crisis, Milan, Italy, Central banking and regulation of systemic risk
- European Conference on Complex Systems (ECCS) 2014, Satellite: Multiplex Networks 2014, Lucca, Italy, Multiplex structure of systemic risk in financial networks
- 2014 NetSci 2014, Berkeley, USA, Elimination of systemic risk in financial networks by means of a systemic risk transaction tax
- 2014 Computing in Economics and Finance (CEF) 2014, Oslo, Norway, Elimination of systemic risk in financial networks by means of a systemic risk transaction tax
- Deutsche Physikalische Gesellschaft (DPG), Frühjahrstagung: Sektion Kondensierte Materie 2014, Dresden, Germany, DebtRank-transparency: controlling systemic risk in financial networks
- 2013 European Conference on Complex Systems (ECCS) 2013, Barcelona, Spain, DebtRanktransparency: controlling systemic risk in financial networks
- 2013 International conference on statistical physics of the International Union of Pure and Applied Physics 2013 (STATPHYS 25), Satellite: Financial Networks and Systemic Risk, Kyoto, Japan, DebtRanktransparency: controlling systemic risk in financial networks
- 2013 Econophysics Colloquium 2013, Pohang, Korea, Leverage-induced systemic risk under Basle II and other credit risk policies
- 2013 | NetSci 2013, Copenhagen, Denmark, Systemic risk in financial networks: DebtRank transparency
- 2011 European Conference on Complex Systems (ECCS) 2011, Econophysics Colloquium 2011, Vienna, Austria, The role of leverage in a world of perfect hedging

# Media coverage (selection) 2015 May Wiener Zeitung: future, Risikosteuer für Spekulanten 2014 November Süddeutsche Zeitung, Mehr Stabilität für Finanzmärkte - Die bessere Steuer 2014 March APA OTS, AK zu Bankenstudie: Ergebnis wäre stabiles Bankensystem 2014 March foonds.com, Mögliche Revolution am Finanzsektor: Steuer könnte systemisches Risiko minimieren 2014 March science.apa.at - politik und wirtschaft, Risikoabhängige Transaktionssteuer würde Banken stabilisieren 2014 March Deutsche Wirtschafts Nachrichten, Banken-Krise: Höhere Steuern für riskante Banken 2014 March science.orf.at, Steuer könnte systemisches Risiko minimieren 2014 February BusinessDay, How a tax could make the financial system safer 2014 February Bloomberg Opinion, Make Banks Safer: Tax Them 2013 February Bloomberg, Fix Finance by Shedding Light on Its Complexities