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Ludwig Aur Aba

Research Analyst with the Bank of Papua New Guinea
Email: laba@bankpng.gov.pg, niglkutnnem@gmail.com

Cross-border Interbank Contagion Risk Analysis for PNG

The objective of this research is to highlight the contagion risks faced by banks with respect to their cross-border dealings and establish the networks through which potential contagion can spread from one country to another country. The research also attempts to identify various sources of contagion risks, both domestic and external and estimate the size of their impacts on the domestic banks through the banking network. Another key aspect of the research is to increase the Central Bank's understanding of the sources of contagion and contagion transmission channels so it can undertake proactive micro and macro prudential measures to intervene and mitigate potential losses associated with the banks' exposures from their cross-border trading.

Biography

Ludwig Aba is currently a senior Research Analyst with the Bank of Papua New Guinea. He started work as Principal financial analyst at the PNG National Department of Treasury in 2003, before joining the Bank of PNG in 2007. As a researcher, he does research mainly on economic issues that is related and of interest to the Bank of PNG as well collaborative researches with other organizations in PNG and abroad, especially Griffith University and SEACEN Centre. He graduated from the University of PNG with a bachelor's degree in economics in 2003. After spending over 10 years working, he went back to school with the support of the Bank of PNG, and on a fully funded USSP scholarship from the US Government through the EWC. He attended the University of Hawaii at Manoa from August 2015 - December 2017 and graduated with a Master of Economics in December 2017. He is the author/co-author of several Working Papers published by the Bank of PNG and SEACEN centre.

