Stress testing

During 2009-16, Dimitri was in charge of the IMF's research and analytical work on systemic risk assessment and stress testing. He led the development and dissemination of new stress testing tools, and organized the 4th, 5th, and 6th *Expert Forum on Advanced Stress Testing Techniques* in 2011 (Stockholm), 2012 (Hong Kong), and 2014 (London), in cooperation with the respective central banks in each jurisdiction. He has participated in several conferences on stress testing and has led IMF technical assistance missions on stress testing to central banks in Israel, South Africa, Lithuania, and India.

He has published papers on macroprudential stress testing, systemic risk assessment, and the challenges for systemic risk assessment in emerging market and low-income countries.

He is currently a Special Adviser to the Bank of England on financial stability and stress testing issues.