1150-60-618 **Tomoyuki Ichiba**, **Michael Ludkovski** and **Andrey Sarantsev*** (asarantsev@unr.edu), 1664 N Virginia St, Department of Mathematics and Statistics, Reno, NV 89557. *Financial Contagion with Births and Defaults.*

A system of banks as geometric Brownian motions interacting through births and defaults is constructed. Large-scale limit is McKean-Vlasov stochastic differential equation with jumps. (Received July 16, 2019)