

Labex MME-DII

Modèles Mathématiques et
Économiques de la
Dynamique, de l'Incertainité
et des Interactions



CEPN

Centre d'Économie
de l'Université
Paris Nord

1th WORKSHOP in Applied Financial Econometrics

MSH de Paris Nord, June 8th 2018

Labex MME-DII and University Paris 13

Programme

8h50-9h20 Reception

9h20-10h05 Guillaume Chevillon (ESSEC), Title: TBA

10h05-10h50 Nour Meddahi (TSE), Title: TBA

10h50-11h10 break

11h10-12h10 Keynote talk: Christian Gourieroux (U. Toronto and TSE), Title:
"Robust Analysis of the Martingale Hypothesis"

12h10-12h55 Philippe Soulier (U. Paris Nanterre), Title: TBA

12h55-14h10 lunch (buffet)

14h10-14h40 Sylvain Benoit (Paris Dauphine), title "Investing through
Economic Cycles with Ensemble Machine Learning Algorithms"

14h40-15h10 Caroline Jardet (Banque de France), title "Why are inflation
forecasts sticky?"

15h10-15h40 Anne-Florence Allard (KU Leuven), title "The frequency-variation
of stock-bond correlations: A three-component DCC-MIDAS"

15h40-16h10 break

16h10-16h55 Michel Dacorogna, Labex MME-DII/ESSEC international chair in
risk management. Title: "The price of being SIFI"

16h55-17h40 Roméo Tédongap (ESSEC), Title: TBA

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Workshop venue:

MSH Paris Nord. Address : 20 Av. George Sand, 93210 St-Denis la Plaine (Paris), France.

METRO Station: Place du Front Populaire, Line 12 (Terminal station). From the metro station "Front Populaire" (terminus line 12), take the avenue George Sand and pass the main entrance of the new building of the MSH Paris Nord.

Registration

Participation is free and lunch is provided. However please do register by sending an email to woafeparis13@gmail.com by June 1st.

Scientific and organizing committee:

Frédérique Bec, University of Cergy-Pontoise

Melika Ben-Salem, University of Paris Est

Imen Ghattassi, University of Paris Nord

Yang Lu, University of Paris Nord

Francisco Serranito, University of Paris Nord