



## 5<sup>th</sup> PhD Student Conference in International Macroeconomics and Financial Econometrics

### *Preliminary programme*

2016, 25<sup>th</sup> March  
Building G, Conference room 614  
Université Paris Ouest Nanterre – La Défense



<b>Welcome breakfast</b>	<b>9.30-10.00</b>
<b>Session 1. Banking</b>	<b>10.00-11.30</b>
<b>Chair: Cécile Couharde, EconomiX-CNRS, Université Paris Ouest</b>	
<b>Oana Peia</b> , ESSEC Business School, France <i>Banking crises, R&amp;D investments and slow recoveries</i>	
<b>Vincent Bouvatier</b> , EconomiX, Université Paris Ouest	
<b>Hamza Bennani</b> , EconomiX, Université Paris Ouest	
<b>Jonathan Smith</b> , European Central Bank and University of Cambridge <i>The Leverage Ratio, Risk-Taking and Bank Stability</i>	
<b>Sykvain Benoît</b> , LEDa, Université Paris-Dauphine	
<b>Nicolas Scholtes</b> , CeReFiM, University of Namur	
<b>Coffee break</b>	<b>11.30-11.45</b>
<b>Session 2. International Macroeconomics I</b>	<b>11.45-13.15</b>
<b>Chair: Nicolas Debarsy, LEO, Université d'Orléans</b>	
<b>Silvia Delrio</b> , Ca' Foscari University of Venice, Italy <i>Estimating the effects of global uncertainty in open economies</i>	
<b>Zouhair Aït Benhamou</b> , EconomiX, Université Paris Ouest	
<b>Dramane Coulibaly</b> , EconomiX, Université Paris Ouest	
<b>Clément Anne</b> , Université d'Auvergne, France <i>Determinants of fiscal procyclicality in resource dependent countries</i>	
<b>Eric Gabin Kilama</b> , EconomiX, Université Paris Ouest	
<b>Urbain Thierry Yogo</b> , EconomiX, Université Paris Ouest	
<b>Lunch</b>	<b>13.15-14.30</b>
<b>Session 4. Financial Econometrics</b>	<b>14.30-16.00</b>
<b>Chair: Sophie Béreau, CORE, Université catholique de Louvain</b>	
<b>Myroslav Pidkuyko</b> , University of Manchester, United Kingdom <i>"When the Going Gets Tough": Effect of Durable Consumption on Equity Premium</i>	
<b>Daria Onori</b> , LEO, Université d'Orléans	
<b>Pauline Gandré</b> , Université de Lyon, France <i>Asset prices under recency-biased learning</i>	
<b>Jean-Yves Gnabo</b> , CeReFiM, University of Namur	
<b>Marco Geraci</b> , CeReFiM, University of Namur	
<b>Coffee break</b>	<b>16.00-16.15</b>
<b>Session 4. International Macroeconomics II</b>	<b>16.15-17.45</b>
<b>Chair: Jean-Yves Gnabo, CeReFiM, Université of Namur and EconomiX-CNRS, Université Paris Ouest</b>	
<b>Claude Aline Zobo</b> , University of Yaounde II, Cameroun <i>European crisis and sustainability of the CFA franc fixity with regard to the euro</i>	
<b>Cécile Couharde</b> , EconomiX, Université Paris Ouest	
<b>Carl Grekou</b> , EconomiX, Université Paris Ouest	
<b>Brendan Vannier</b> , Paris School of Economics and Banque de France, France <i>What if all countries were actually in the same boat? A comparison of countries' vulnerability based on Markov Switching Models</i>	
<b>Christophe Boucher</b> , EconomiX, Université Paris Ouest	
<b>Ludovic Gauvin</b> , Banque de France	