

17^e JOURNEE D'ECONOMETRIE
DEVELOPPEMENTS RECENTS DE L'ECONOMETRIE
APPLIQUEE A LA FINANCE

EconomiX-CNRS, Université Paris Nanterre, le 7 novembre 2018

Organisateurs : *Elena DUMITRESCU, Valérie MIGNON, Gilles de TRUCHIS, EconomiX-CNRS*

9 h 00 Accueil des participants

Session I

9 h 15 Sylvain Benoît (U. Paris Dauphine)

Smart Systemic-Risk Scores

Discutant : Marielle de Jong (Amundi)

9 h 50 Ophélie Couperier, Jérémy Leymarie (LEO, U. Orléans)

Backtesting Expected Shortfall via Multi-Quantile Regression

Discutant : Sylvain Benoît (U. Paris Dauphine)

10 h 25 Sullivan Hué, Yannick, Lucotte, Sessi Tokpavi (LEO, U. Orléans)

Measuring Network Systemic Risk Contributions: A Leave-one-out Approach

Discutant : Henri Vanhomwegen (CeReFiM, naXys, U. Namur)

11 h 00 *Pause*

11 h 20 Sophie Béreau (CeReFiM, naXys, U. Namur ; CORE, UCL), Jean-Yves Gnabo (CeReFiM, naXys, U. Namur), Henri Vanhomwegen (CeReFiM, naXys, U. Namur)

Making a difference: European mutual funds distinctiveness and peers' performance

Discutant : Christophe Boucher (EconomiX-CNRS, U. Paris Nanterre)

11 h 55 Catherine Kyrtsov (U. Macedonia, CAC IXXI-ENS Lyon), Dimitris Kugiumtzis (U. Thessaloniki), Angeliki Papana (U. Thessaloniki)

Further insights on the relationship between SP 500, VIX and volume: A new asymmetric causality test

Discutant : Sullivan Hué (LEO, U. Orléans)

12 h30 *Apéritif – Buffet – Poster session*

Session II

13 h 45 Keynote speaker: Jean-Paul Renne (U. Lausanne)

Disastrous Defaults

14 h 30 Bertrand Candelon (U. Maastricht), Laurent Ferrara (Banque de France, EconomiX-CNRS), Marc Joëts (Banque de France, EconomiX-CNRS)

Global financial interconnectedness: A non-linear assessment of the uncertainty channel

Discutant : Anmar Al Wakil (U. Paris Dauphine, Europa)

15 h 05 Anmar Al Wakil (U. Paris Dauphine, Europa), Serge Darolles (U. Paris Dauphine)

Do Hedge Funds Hedge? New Evidence from Volatility Risk Premia Embedded in VIX Options

Discutant : Bilel Sanhaji (LED, U. Paris 8)

15 h 40 *Pause*

16 h 00 Marielle de Jong (Amundi)

The covariance matrix between real assets

Discutant : Ophélie Couperier (LEO, U. Orléans)

16 h 35 Olivier de Bandt (Banque de France), George Overton (Banque de France, EconomiX-CNRS)

Portfolio choice, risk shifting and cost efficiency: some evidence on insurance company insolvencies from the US, Japan, the UK and France

Discutant : Yang Lu (U. Paris 13)

17 h 05 Jean-Baptiste Bonnier (LEMNA, U. Nantes)

Predictive regressions in commodity markets

Discutant : Marc Joëts (Banque de France, EconomiX-CNRS)

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La journée se déroulera dans la salle des colloques du Bâtiment B de l'Université
Paris Nanterre (RER A – Nanterre Université)

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Programme de la poster session :

Mohamed Rédha Bouchikhi (U. Mascara, Algérie)

The impact of financial liberalization in the occurrence of bank crises: econometric study using the logistic model

Islem Boutabba (U. Shaqra)

An Empirical Validation of Financial Contagion by a Multivariate VAR Model

Imen Dakhlaoui (U. El Manar)

The drivers of recent oil price declines: a comparative analysis

Michel Dietsch (U. Strasbourg), Henri Fraisse (ACPR), Mathias Lé (ACPR), Sandrine Lecarpentier (ACPR, EconomiX-CNRS)

Lower bank capital requirements as a policy tool to support credit to SMEs: evidence from a policy experiment

Axel Ehouman (EconomiX-CNRS, U. Paris Nanterre)

On the links between oil and US banking markets' volatility

Ibtissem Missaoui (U. Sousse), Mohsen Brahmi (Business Institute IAE), Jaleddine Ben Rajeb (U. Sousse)

Does corruption affect the efficiency environment of stock market development? Evidence study

Ibtissem Missaoui (U. Sousse), Mohsen Brahmi (Business Institute IAE), Jaleddine Ben Rajeb (U. Sousse)

Does Political Risk affect the listed Companies Cost of Capital? Pre and post – Tunisian Revolution era

Florian Morvillier (EconomiX-CNRS, U. Paris Nanterre)

Macroeconomic vulnerability of the eurozone and the euro's inception

Capucine Nobletz (U. Paris Nanterre)

Dollar canadien et prix du pétrole : quelle causalité ?