

Econometric Theory and Time Series Analysis

Hôtel de Lauzun, Paris

19th September 2018



EconomiX

Keynotes

Jean Jacod & Christian Franca

Organized by

Denisa Banulescu-Radu, Gilles de Truchis, Elena Dumitrescu



The des jeunes
Economètres



INSTITUT D'ÉTUDES
AVANÇÉES DE PARIS



1. Program

08h45 - 09h15	Welcome and Registration	
09h15 - 09h20	Welcome Talk	
09h20 - 10h40	Time Series Analysis 1	
P. Soulier	To be announced	University of Paris Nanterre
M. Rosenbaum	No-arbitrage Implies Power-Law Market Impact and Rough Volatility	Ecole Polytechnique
10h40 - 11h10	Coffee Break	
11h10 - 12h30	Econometric Theory 1	
J. Rombouts	Relevant Parameter Changes in Structural Break Models	ESSEC Business School
C. Francq	Asymptotics of Cholesky GARCH Models and Time-Varying Conditional Betas	CREST & University of Lille
12h40 - 14h00	Lunch	
14h00 - 15h20	Time Series Analysis 2	
J. Jacod	A New Approach for High-frequency Statistics Based on Empirical Characteristic Functions	University Pierre-et-Marie-Curie
P. Bertail	Extreme Values Statistics for Markov Chains with Applications to Finance and Insurance	University of Paris Nanterre
15h20 - 15h50	Coffee Break	
15h50 - 17h10	Econometric Theory 2	
J-M. Zakoian	Noncausal Heavy-Tailed Autoregressive Process and the Modeling of Bubbles	CREST & University of Lille
G. Chevillon	Exuberance: Sentiments Driven Buoyancy	ESSEC Business School
17h10 - 17h30	End	