18e JOURNEE D'ECONOMETRIE
DEVELOPPEMENTS RECENTS DE L'ECONOMETRIE APPLIQUEE A LA FINANCE
EconomiX-CNRS, Université Paris Nanterre, le 13 novembre 2019

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

9 h 00 Accueil des participants

Session I

9 h 15 Olivier de Bandt (Banque de France), Sandrine Lecarpentier (ACPR, EconomiX), Cyril Pouvelle (ACPR)
Determinants of banks' liquidity: a French perspective on market and regulatory ratio interactions
Discutant : Sylvain Benoit (LEDa, PSL)

9 h 50 Sylvain Benoit (LEDa,PSL), Ophélie Couperier, Jérémy Leymarie (LEO, U. Orléans)
Elicitability of Marginal Expected Shortfall and Related Systemic Risk Measures
Discutant : Matthieu Garcin (ESILV)

10 h 25 Nicolas Himounet (CEPN, U. Paris 13), Francisco Serranito (CEPN, U. Paris 13, DIAL), Julien Vauday (CEPN, U. Paris 13)
Uncertainty is bad for Business. Really?
Discutant : Carl Grekou (CEPII)

11 h 00 *Pause*

11 h 20 Alexandre Girard (CEREC, UC Louvain), Jean-Yves Gnabo (CeReFiM, U. Namur), Benjamin Peeters (CEREC, UC Louvain)
The role of economic integration in monetary policy spillovers
Discutant : Sandrine Lecarpentier (ACPR, EconomiX)

11 h 55 Cavicchioli Maddalena (U. Modena), Catherine Kyrtsou (U. Macedonia, CAC IXXI-ENS Lyon), Christina D. Mikropoulou (U. Macedonia)
New evidence on the synchronization between the US business and financial cycles
Discutant : Nicolas Himounet (CEPN)

12 h30 *Apéritif – Buffet*

Session II

13 h 45 Keynote speaker: Jeroen Rombouts (ESSEC)
Sparse Change-point VAR models

14 h 30 Wassim Le Lann (LEO, U. Orléans), Sessi Tokpavi (LEO, U. Orléans)
High-Dimensional Financial Systems and Conditional Spillover Test in Volatility Distributions
Discutant : Benjamin Peeters (CEREC)

15 h 05 Rosnel Sessinou (AMSE), Sébastien Laurent (AMSE)
Estimation of Large Precision Matrices Using Autometrics, Lasso and Shrinkage Methods, with an Application to Global Minimum-Variance Portfolio
Discutant : Arthur Thomas (IFPEN, LEMNA)

15 h 40 *Pause*

16 h 00 Arthur Thomas (IFPEN, LEMNA)
A noncausal analysis of the role of expectations in forecasting energy prices
Discutant : Anthony Paris (LEO)

16 h 35 Cécile Couharde (EconomiX), Carl Grekou (CEPII)
Divergence between exchange rate classifications
Discutant : Antonia Lopez-Villavicencio (EconomiX)

17 h 05 François Benhmad
Shale Oil and The US Economy: A Wavelet Analysis
Discutant : Catherine Kyrtsou (U. Macedonia, CAC IXXI-ENS Lyon)

Contact : Elena.Dumitrescu@parisnanterre.fr, Valerie.Mignon@parisnanterre.fr, g.detruch@parisnanterre.fr

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