Financial Time Series Workshop

December 03, 2018

CREST-ENSAE, Amphi 200

5 Avenue Henry Le Châtelier, 91120 Palaiseau

Organizers: C. Francq, J-M Zakoian

14:25 Opening

14:30-16:15 Session 1 *Chair: Gaëlle LEFOL (University Paris-Dauphine)*

Anders RAHBEK (University of Copenhagen)

Bootstrap Inference on the Boundary of the Parameter Space with Application to Conditional Volatility Models (with G. Cavaliere, H. B. Nielsen and R.S. Pedersen)

Alain MONFORT (CREST)

Identification and Estimation in Non-Fundamental Structural VARMA Models (with C. Gouriéroux, J-P Renne)

Yang LU (University Paris XIII)

Noncausal Count Processes Models (with C. Gouriéroux)

16:15-16:45 Coffe break

16:45-18:30 Session 2 *Chair: Christophe Hurlin (University of Orleans)*

Serge DAROLLES (University Paris-Dauphine)

A Self-Exciting Model for Mutual Fund Flows: Investor Behaviour and Liability Risk (with G. Le Fol, Y. Lu, T. R. Sun)

Gilles DE TRUCHIS (University Paris X, Nanterre)

Local Whittle Estimation of Stationary Unbalanced Fractional Cointegration Systems (with E. Dumitrescu and F. Dubois)

Alain HECQ (Maastricht University)

Identification of Noncausal Models by Quantile Autoregressions (with L. Sun)

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