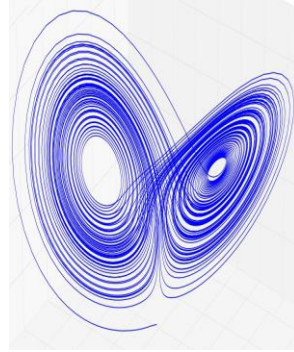


# SNDE

International Association for  
**APPLIED ECONOMETRICS**



**affi**  
french finance  
association

**LUMEN**  
Lille University Management - ULR 4999

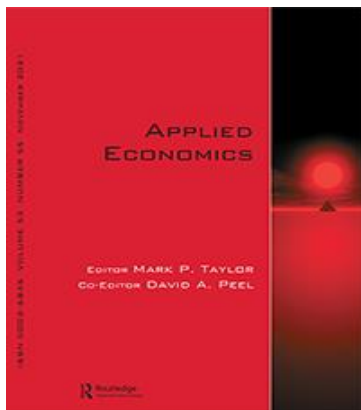


UNIVERSITY  
SCHOOL  
OF MANAGEMENT

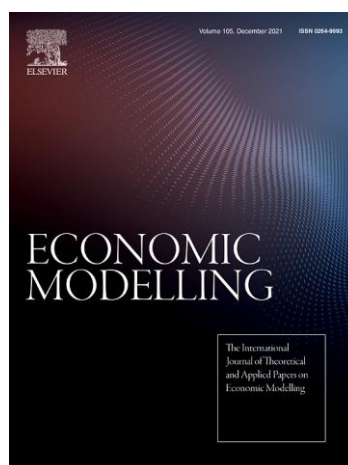


Université  
de Lille

Aix-Marseille  
université



*econometrics*



**6<sup>th</sup> International Workshop on “Financial Markets and Nonlinear Dynamics” (FMND), 2-3 June, 2022, Paris (France)**

# **6<sup>th</sup> International Workshop on “Financial Markets and Nonlinear Dynamics” (FMND), 2-3 June 2022, Paris (France)**

## **Keynote Speakers**

**Prof. James HAMILTON** (University of California, San Diego, the USA)  
**Prof. Esfandiar MAASOUMI** (Emory University, the USA)  
**Prof. Barbara ROSSI** (University of Pompeu Fabra, Spain)

## **Chairs**

**Prof. Gilles DUFRENOT** (Aix-Marseille University, France)  
**Prof. Fredj JAWADI** (University of Lille, France)

## **Co-sponsors:**

**Society for Nonlinear Dynamics and Econometrics (SNDE)**  
**International Association for Applied Econometrics (IAAE)**  
**Economic Modelling**  
**Econometrics**

## **Scope of the Workshop**

In the aftermath of the 2008/2009 global financial crisis, several international capital markets experienced severe losses. Further, since March 2020 and within the on-going coronavirus crisis (COVID-19), the financial markets have been again impacted significantly in particular because of the lockdown decisions in different developed and emerging countries, the slowdown of major economies, etc. Indeed, these recent events -induced basically by a COVID-19 shock - have generated an economic shock, increased uncertainty, and impacted investor's anxiety and therefore financial market dynamics.

In order to limit these losses, ensure investors and improve risk control, governments and central banks have proposed different solidarity programs and aids. The financial market authorities adopted new regulatory measures to strengthen the financial systems, control algorithm and flash trading, improve market organization, and advance risk management. The availability of high frequency market data and the development of recent econometric models are of real interest in assessing the efficiency of these new regulatory measures, to test their appropriateness and to assess for the effects of these shocks on the financial markets. Moreover, this can also help identify the main characteristics of the financial market data, resolve the issues raised by high frequency data, improve the understanding of price formation, and assess the risk dynamics. The aim of the workshop is to discuss innovative econometric modeling approaches that can serve as valuable frameworks to deal with these

issues, with a particular interest for nonlinear models and recent econometrics modeling. The workshop aims at bringing together academics and professionals (economists, financiers, and econometricians) to discuss these issues and to present their recent theoretical and empirical findings. It will also serve as a valuable platform for discussing innovative and thought-provoking ideas on nonlinear high frequency data modeling.

We are looking for papers that might include (but are not restricted to) theoretical, experimental and empirical research in finance and/or econometrics in the following areas:

**Financial Markets** : *Empirical Finance - Quantitative Finance- Experimental Finance - Computational Finance - Behavioral Finance - Decentralised Finance - Stock Markets Dynamics - Exchange Rate Dynamics - Cryptocurrencies - Blockchains and crypto assets- Market Microstructure - High Frequency Trading - Optimal trading - Market Analysis- Order Book Dynamics - Algorithmic Trading - Market Liquidity modeling - Electronic Market - High Frequency data analysis - Price Discovery - Market Organization - Market Regulation- Efficiency & Price dynamics - Asset Pricing Models – Portfolio Choice – Portfolio Insurance- Derivatives Pricing - Volatility Dynamics- Risk Management -Market imperfections- information asymmetry - Bubbles - Uncertainty & investor sentiment - Financial Intermediation - Banking and Investment – Central Banking- COVID-19 & Inflation Risk- Financial crisis - Extreme Risk and Insurance - VaR & CoVaR- Expected Shortfall- COVID-19 & financial markets – Pandemics and financial markets -COVID-19 & commodities - Energy Economics & Finance - Commodity Prices , etc.*

**Econometrics** : *Econometric Theory, Applied Econometrics, Financial Econometrics Financial Mathematics - Financial Engineering – Machine Learning- Nonlinear Dynamics - Copulas - Nonlinear Time Series - State Space Models - Threshold Modeling - Switching Regime Models - Markov Switching Models - Linearity and asymmetry Tests - Nonlinear Causality Tests - Nonlinear Panel Models – GARCH Modeling – STR-GARCH models - Long Memory Models- Chaotic Models- Quantile Panel Regressions - Neural Network models - Modeling Extreme events -Time Series - Cointegration and causality - Bayesian Analysis - Non Parametric Models - Wavelet and Spectral Analysis - Simulation Methods - Forecasting, etc.*

This international workshop includes **plenary sessions, parallel sessions** and **PhD student sessions**.

## Submission Process

Authors are invited to submit a full paper -in PDF format and in English-, via the workshop website: [www.fmnd.fr](http://www.fmnd.fr) or by email to: [nd.mm2012@gmail.com](mailto:nd.mm2012@gmail.com) . The complete version of the paper should include the following information: title, name(s) of the authors, abstract (max 200 words), keywords, JEL classification, e-mail address for each author, complete address for the corresponding author.

## Scientific Committee

C. Alexander, University of Sussex, the UK.  
H. Amman, University of Amsterdam, The Netherlands.  
Y. Ait-Sahalia, Princeton University, the USA.  
W. Barnett, University of Kansas & Center for Financial Stability, New York, the USA.  
T. Bollerslev, Duke University, the USA.  
D. Bourghelle, IAE Lille University of Management, France.  
R. Bu, The University of Liverpool, The UK

J. Campbell, Harvard University, the USA.  
M. Chauvet, University of California Riverside, The USA.  
T. Chordia, Emory University, the USA.  
J. G. Cousin, IAE Lille University of Management, France.  
S. Dereeper, IAE Lille University of Management, France.  
G. Dufrénot, Aix -Marseille School of Economics, France.  
Th. Foucault, HEC Paris, France.  
Ph. Franses, Erasmus University, The Netherlands.  
P. Grandin, IAE Lille University of Management, France.  
C. Gresse, Université Paris-Dauphine, France.  
K. Hadri, Queens University Belfast, the UK.  
J. Hamilton, University of California, San Diego, The USA  
S. Hall, Leicester University, the UK.  
F. Jawadi, IAE Lille University of Management, France.  
K. Juselius, University of Copenhagen, Denmark  
L. Lescourret, ESSEC Business School, France.  
Dennis Kristensen, University College London & CRETAES, the UK.  
K. Lansing, Federal Reserve Bank of San Francisco, the USA.  
E. Maasoumi, Emory University, the USA.  
J. Mairesse, ENSAE (CREST) and MIT, France  
B. Mizrach, Rutgers University, the USA.  
D. Peel, Lancaster University, the UK.  
J. Racine, McMaster University, Canada  
S. Reitz, University of Kiel, Germany  
B. Rossi, University of Pompeu Fabra, Spain  
Ph. Rothman, East Carolina University, the USA.  
Ph. Rozin, IAE Lille University of Management, France.  
L. Sarno, University of Cambridge, the UK.  
O. Scaillet, University of Geneva and Swiss Finance Institute, Switzerland.  
R. Sousa, University of Minho & LSE, Portugal  
G. Talmain, University of Glasgow, the UK.  
M. P. Taylor, Washington University in St Louis, the USA  
T. Teräsvirta, Aarhus University, Denmark.  
E. Theissen, University of Mannheim, Germany.  
H. Tong, London School of Economics, the UK.  
R. Tsay, University of Chicago, the USA.  
R. Uctum, University of Paris West, & CNRS, France.  
R. Uppal, EDHEC Business School, the UK.  
D. Van Dijk, Erasmus University of Rotterdam, The Netherlands.  
R. VALKANOV, University California, San Diego, The USA  
B. Villeneuve, Univeristy of Paris Dauphine, France  
J. C. Wu, University of Notre Dame, the USA.

### **Important Dates**

Deadline for submission: **February 28, 2022**.  
Notification of final decision: **March 15, 2022**.  
Author Registration: **March 15, 2022 - April 15, 2022**.  
Dates of the workshop: **June 2-3, 2022**.

### **Publication Opportunities**

A selection of papers presented at this workshop will be considered for publication in:  
- a special issue of *Applied Economics*.  
- a special issue of *Computational Economics*.  
- a special issue of *Econometrics*.  
- a special issue of *Econometric Reviews*.  
- a special issue of *Economic Modelling*.  
- a special issue of *Studies in Nonlinear Dynamics and Econometrics*.