The New Financial Reality
Seminar #5: Risk Measures

E·S·R·C ECONOMIC & SOCIAL RESEARCH COUNCIL

LÉO Laboratoire d'Économie d'Orléans

UNIVERSITE D'ORLEANS

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Agence Nationale de la Recherche ANR

University of Orléans – ANR MultiRisk

Monday 3 October 2016 – Salle des thèses

10:00 – 10:30 Welcome coffee

10:30 – 11:00 Sylvain Benoit
Transparent systemic risk scoring (*with C. Hurlin and C. Pérignon*)

11:00 – 11:30 Jérémy Leymarie
Backtesting marginal expected shortfall and related systemic risk measures (*with D. Banulescu, C. Hurlin and O. Scaillet*)

11:30 – 12:00 Geert Mesters
Detecting granular time series in large panels (*with C. Brownlees*)

12:00 – 12:30 Christos Argyropoulos
Evaluating risk models: A quantile score approach (*with E. Panopoulou*)

12:45 – 14:15 Lunch

14:30 – 15:00 Bilel Sanhaji
Generalized dynamic conditional score model (*with S. Laurent*)

15:00 – 15:30 Elena Dumitrescu
Forecasting exchange rate volatility: multivariate realized GARCH framework (*with J. Balter and P. R. Hansen*)

15:30 – 16:00 Daria Onori
Risk parity based smart beta ETFs and estimation risk (*with O. Caillé, C. Hurlin and F. Pelgrin*)

Organizers: Denisa Banulescu
Organizing Committee: Denisa Banulescu, Bertrand Candelon, Manthos Delis, Christophe Hurlin, Ekaterini Panopoulou, Silvia Stanescu, Nikolaos Voukelatos