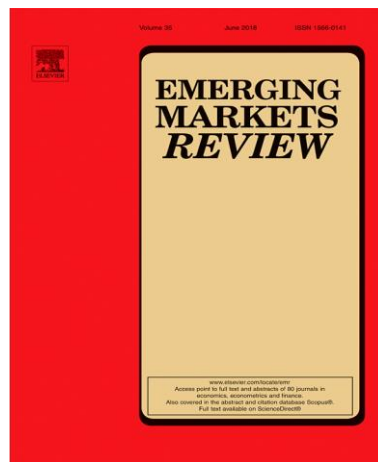
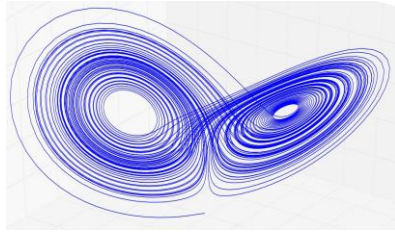


SNDE



4th International Workshop on “Financial Markets and Nonlinear Dynamics” (FMND), May 31st - June, 1st, 2019, Paris (France)

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Keynote Speakers:

Prof. John CAMPBELL (Harvard University, the USA)

Prof. Tarun CHORDIA (Emory University, the USA)

Prof. Olivier SCAILLET (Universite de Geneve and Swiss Finance Institute, Switzerland)

Prof. Howel TONG (London School of Economics, the UK)

Prof. Dick VAN DIJK (the Erasmus School of Economics, the Netherland)

Organizers:

Prof. Gilles DUFRENOT (Aix-Marseille University, France)

Prof. Fredj JAWADI (University of Lille, France)

Co-sponsor: Society for Nonlinear Dynamics and Econometrics

www.sndeecon.org

Scope of the Workshop

In the aftermath of the 2008/2009 global financial crisis, several international capital markets experienced severe losses. In order to limit these losses and improve risk control, 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 and to test their appropriateness. 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. 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 topics that might include (but are not restricted to) theoretical, experimental and empirical research in the following areas:

- Market Microstructure
- Order Book Dynamics
- Price formation
- Market Impact
- Market Regulation
- Market Liquidity
- Electronic Market
- Market Organization
- High Frequency data analysis
- Price Discovery
- Asset pricing
- Financial Intermediation
- Price dynamics
- Market imperfections
- Exchange Rate Dynamics
- Liquidity Modeling
- Market efficiency
- Stock Markets
- Behavioral Finance
- Quantitative Finance
- Banking and Investment
- Derivatives Pricing
- Capital Asset Models
- Risk Management
- Financial Engineering
- Hedge Funds
- Price formation
- Experimental Finance
- Extreme Risk and Insurance
- High Frequency Trading
- Optimal trading
- Market Analysis
- Algorithmic Trading
- Volatility Dynamics
- Financial Mathematics
- Nonlinear Dynamics
- Financial Econometrics
- Threshold Modeling
- Switching Regime Models
- GARCH Modeling
- Nonlinear Time Series
- Markov Switching Models
- Copula Techniques
- Simulation Methods
- Non Parametric Models
- Nonlinear Panel Models
- Forecasting
- Continuous Time Processes
- Dynamic Conditional Moments
- Long Memory Models
- State Space Models
- Linearity Tests
- Nonlinear Causality Tests
- Quantile Panel Regressions
- Bayesian Analysis

This international conference includes plenary sessions, parallel sessions and poster sessions. It will also include specific sessions organized in the **Honor of Professor Howel TONG.**

Scientific Committee

C. Alexander, University of Sussex, the UK.
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.
J. Campbell, Harvard University, the USA.
T. Chordia, Emory University, the USA.
G. Dufrénot, Aix -Marseille School of Economics, France.
Th. Foucault, HEC Paris, France.
Ph. Franses, Erasmus University, The Netherlands.
C. Gresse, Université Paris-Dauphine, France.
K. Hadri, Queens University Belfast, the UK.
S. Hall, Leicester University, the UK.
F. Jawadi, University of Lille, France.
K. Juselius, University of Copenhagen, Denmark
B. Lehmann, University of California, San Diego, the USA.
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.
B. Mizrach, Rutgers University, the USA.
Ch. Parlour, University of California, the USA.
D. Peel, Lancaster University, the UK.
J. Racine, McMaster University, Canada
S. Reitz, University of Kiel, Germany.
Ph. Rothman, East Carolina University, the USA.
L. Sarno, City University London, the UK.
O. Scaillet, University of Geneva and Swiss Finance Institute, Switzerland.
G. Talmain, University of Glasgow, the UK.
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.
D. Van Dijk, Erasmus University of Rotterdam, The Netherlands.
B. Villeneuve, Université Paris Dauphine, France.
J. C. Wu, University of Chicago, the USA.

Submission Process

Authors are invited to submit a full paper -in PDF format and in English-, via the workshop website: www.fmnd.fr. The complete version of the paper should include the following information: title, name(s) of the authors, abstract (max 150 words), keywords, JEL classification, e-mail address for each author, complete address for the corresponding author.

Important Dates

Deadline for submission: **February 28, 2019.**

Notification of final decision: **March 15, 2019.**

Author Registration: **March 15, 2019 - April 15, 2019.**

Dates of the workshop: **May 31- June 1, 2019.**

Publication Opportunities

A selection of papers presented at this workshop will be considered for publication in:

- a special issue of *Economic Modelling*.
- a special issue of *Studies in Nonlinear Dynamics and Econometrics* in the **Honor of Professor Howel Tong**.
- a special issue of *International Journal of Finance and Economics*.
- a section of *Journal of Financial Markets*¹.
- a section of *Journal of International Financial Markets, Institutions and Money*.
- a section of *Emerging Market Review*.
- a section of *Finance Research Letters*.

¹ “Dual submission to the Journal of Financial Markets will be allowed. At the time of submission to the conference, authors may indicate that they want to choose the option of dual submission to the JFM. After the conference, at the discretion of the JFM editors – Tarun Chordia, Paolo Pasquariello, and Gideon Saar - papers may be invited for submission to the JFM. Invited papers will not have to pay any submission fees but will go through the regular refereeing process. Even if a dually submitted paper is subsequently rejected, the authors can submit to the journal again through the regular submission process.”