

**8th International Workshop on “Financial Markets and
Nonlinear Dynamics” (FMND), 30-31 May 2024, Paris
(France)**



International Association for
APPLIED ECONOMETRICS



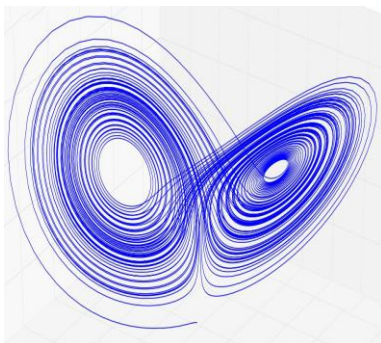
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The Society for Nonlinear Dynamics and Econometrics



Institute for Nonlinear Dynamical Inference

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8th International Workshop on “Financial Markets and Nonlinear Dynamics” (FMND), 30-31 May 2024, Paris (France)

Keynote Speakers

Prof. Tarun CHORDIA (Emory University, the USA)
Prof. Thierry FOUCAULT (HEC Paris, France)

Distinguished Speaker

Prof. Cars HOMMES (University of Amsterdam & Bank of Canada, Netherlands)

Chairs

Prof. Gilles DUFRENOT (Sciences Po Aix, France)
Prof. Fredj JAWADI (University of Lille, France)

Co-sponsors:

International Association for Applied Econometrics (IAAE)
The Society for Nonlinear Dynamics and Econometrics
IAE Lille University School of Management -LUMEN

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 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. This volatility of financial markets has recently increased because the inflation tension, the uncertainty about the new central banking, commodity markets and the geopolitical tensions. In order to limit these losses, ensure investors and improve risk control, governments and central banks have proposed different solidarity programs and aids and have conducted new on-going policies.

The financial market authorities adopted always 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 time series 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:

Finance : Empirical Finance - Quantitative Finance- Experimental Finance - Computational Finance - Behavioral Finance – Green and sustainable 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 – Inflation and Central Banking- Inflation and financial markets- Financial crisis - Extreme Risk and Insurance - VaR & CoVaR- Expected Shortfall- COVID-19 & financial markets – Pandemics and financial markets – commodities price dynamics - Energy Finance - Geopolitical Tensions and commodity price volatility, 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: <http://fmnd.fr/submit-your-paper.html> or by email to: 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

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R. Uppal, EDHEC Business School, the UK
D. Van Dijk, Erasmus University of Rotterdam, The Netherlands
R. Valkanov, University California, San Diego, The USA
J. C. Wu, University of Notre Dame, the USA

Important Dates:

Deadline for submission: **February 28, 2024.**

Notification of final decision: **March 15, 2024.**

Early Bird Registration: **March 15, 2024 - April 15, 2024.**

Dates of the workshop: **May 30-31, 2024.**

Publication Opportunities:

A selection of papers presented at the 8th FMND workshop will be considered for publication in:

- a special issue of *“la Revue Finance”*
- a special issue of *Macroeconomic Dynamics*
- a special issue of *International Journal of Finance and Economics*
- a special issue/section of *Journal of Financial Stability*.