6^{th} Days of Econometrics for Finance

https://sites.google.com/site/jefconference/jef_2019

Rabat, July 08-10, 2019

jointly organized at

- ***The National Institute of Statistics and Applied Economics (INSEA),***
- ***FSJES-Souissi, Mohammed V University in Rabat, Morocco.***

Scientific program

The JEF'2019 Organizers

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PROGRAMME | SCHEDULE

Lundi 08 Juillet 2019 | Monday, July 08, 2019

Amphi 1, FSJES-Souissi, Rabat

08h30 – 09h00	***Registration and Welcome***
Training Course	**Chair:** ***Ahmed El Ghini***, Mohammed V University in Rabat, Morocco
09h00 – 11h00	**Title:** "Filtering and Smoothing Time Series" **Speaker:** **Firmin Doko Tchatoka**, School of Economics, The University of Adelaide, Australia
11h00 – 11h10	***Coffee Break***
Round table	**Chair:** ***Ikram Chairi,*** Mohammed VI Polytechnic University, Ben Guérir, Morocco
11h10–13h10	Round table on Econometrics and data science
13h10–14h30	***Lunch***
PhD Session #1	**Chair:** ***Abdellah Ouldkhal,*** Faculty of Sciences, Rabat, Morocco
14h30–15h00	**Presentation:** **Mohammed Berkhouch**, Ghizlane Lakhnati, ENSA, Agadir, Morocco Marcelo Brutti Righi, Federal University of Rio Grande do Sul, Brazil. **Title :** "A robust framework for spectral risk measures"
15h00–15h30	**Presentation:** Saad El Ouardighi, Mohammedine Belbachir & **Bouchra Labloul**, Mohammed V University in Rabat, Morocco **Title :** "On the rate of convergence in extreme value theory for non linear normalization"
PhD Session #2	**Chair:** ***Sidi Mohamed Lalaoui Ben Cherif,*** Université Chouaïb Doukkali- El Jadida, Morocco
15h30–16h00	**Presentation:** **Karim Belcaid**, Ahmed El Ghini, Mohammed V University in Rabat, Morocco **Title :** "U.S., European, Chinese economic policy uncertainty and long-run volatility in Moroccan stock market"
16h00–16h30	**Presentation:** Brahim El Asri, **Khalid Oufdil**, Ibn Zohr University, Agadir Morocco **Title :** "Reflected BSDEs with Logarithmic growth and applications in mixed stochastic control problems"

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Mardi 09 Juillet 2019 |Tuesday, July 09, 2019

Salle de Conférence, INSEA, Rabat

08h30-08h45	***Registration***
08h45-09h00	***Welcome and Opening Remarks***
Session #1	**Chair:** ***Nadia Ghazzali,*** Université du Québec à Trois-Rivières, Canada
09h00- 09h40	**Presentation:** ***Belkacem Abdous,*** INSEA, Rabat, Morocco **Title :** "Time scales concepts and smoothing techniques for discrete and mixed-type data"
09h40-10h20	**Presentation:** ***Mhamed Mesfioui,*** Université du Québec à Trois-Rivières, Canada **Title:** "An alternative common shock model and its applications to construct new copula families "
10h20-10h40	***Coffee Break***
Session #2	**Chair:** ***Taoufik Bouezmarni,*** Université de Sherbrooke, Canada
11h20-12h00	**Presentation:** ***Mohammed Bouaddi,*** Department of Economics, The American University in Cairo, Egypt **Title:** "Stock returns in the extreme"
12h00-12h40	**Presentation:** ***Firmin Doko Tchatoka***, School of Economics, The University of Adelaide, Australia **Title:** "A unified approach to backtesting expected shortfall and other co-tail systemic risk models"
12h40-14h00	***Lunch***
Session #3	**Chair:** ***Belkacem Abdous,*** INSEA, Rabat, Morocco.
14h00-14h40	**Presentation:** ***Nadia Ghazzali,*** Université du Québec à Trois-Rivières, Canada. **Title :** " Clustering, Neural Networks and Data Science"
14h40-15h20	**Presentation:** ***Taoufik Bouezmarni,*** Université de Sherbrooke, Canada **Title:** "Nonparametric measures of local causality and tests of local non-causality in time series "
15h20-15h40	***Coffee Break***
Session #4	**Chair:** ***Mhamed Mesfioui,*** Université du Québec à Trois-Rivières, Canada
15h40-16h20	**Presentation:** ***Antonio Rubia,*** University of Alicante, Spain **Title:** "Managerial Preferences for Gambling On Expected Loan Loss Recognition"
16h20-17h00	**Presentation:** ***Mohamed Belalia,*** University of Winsdor, Canada **Title:** "Smooth conditional distribution estimators using Bernstein polynomials"
17h00-17h40	**Presentation:** ***Abderrahim Taamouti,*** Business School, Durham University, UK **Title:** " Value-at-Risk under Market Microstructure Noise"

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Mercredi 10 Juillet 2019 |Wednesday, July 10, 2019

Salle de Conférence, FSJES-Souissi, Rabat

08h30-08h45	***Registration***
Session #5	**Chair:** ***Abdelilah Monir,*** Université Moulay Ismail, Meknès, Morocco
08h30- 09h10	**Presentation:** ***Prosper Dovonon,*** Department of Economics, Concordia University, Canada **Title:** " Testing the Eigenvalue Structure of Integrated Covariance with Applications", joint with A. Taamouti and J. Williams
09h10- 09h50	**Presentation:** ***Ahmed El Ghini**,* Mohammed V University in Rabat, Morocco Title: " Testing Return and Volatility Spillovers in Financial Stock Markets based on Multivariate GARCH models and Structural Break Tests"
10h00-16h00	***Sargan Lectures by Elie Tamer, Harvard University, USA*** ***at Bank Al-Maghrib Training Center in Rabat***