ECONOMETRICS OF STOCK MARKETS CONFERENCE

Analysis and Prediction

Call for papers

ASSOCIATION D'ECONOMETRIE APPLIQUEE
APPLIED ECONOMETRICS ASSOCIATION

International Conference
PARIS - France
April 1 & 2, 2004

Scientific committee : Sandrine LARDIC (MODEM, Univ. Paris X), Valérie MIGNON (THEMA, Univ. Paris X)

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The increasing integration of financial markets together with the introduction of new technologies of communication have modified the relations between the dealers. If one adds to these phenomena the long crisis period affecting hardly stabilized stock markets, one holds, without doubt, explanatory elements for the reappraisal of the evaluation models used hitherto. This reappraisal led to a renewal of research around traditional topics: efficient capital market theory, forecasts of stock prices, modeling of stock risk premia, … Beside this search for new determinants of stock prices, was added a more demanding quantitative analysis with the use of sophisticated econometric tools (nonlinear modelings, …).
The aim of this AEA Conference is to present recent developments in the Econometrics of stock markets.

The conference topics include :

- Recent developments about stock market models,
- Modeling risk premia,
- Event studies and semi-strong form of the efficient market hypothesis,
- Stock market predictions,
- Analysts' earnings and stock prices forecasts,
- Stock markets and high frequency data, …

Deadline : December 1, 2003

The complete papers should be sent to : colaea@u-paris10.fr

Or, in triplicate, to:

Sandrine LARDIC or Valérie MIGNON, Université Paris X-Nanterre, UFR SEGMI, 200 Avenue de la République, 92001 Nanterre Cedex, France.

Please join a separate file (in word or .tex) with the title of the paper, an abstract, the name and author affiliations, the address, phone and fax numbers and e-mail address of the corresponding author.