FINANCIAL ECONOMETRICS WORKSHOP

TOULOUSE SCHOOL OF ECONOMICS, MARCH 9, 2026

AUDITORIUM JEAN-JACQUES LAFFONT

9h15-10h30 Session I. *Chair: Nour Meddahi (TSE)*

Viktor Todorov (Northwestern University) (with Yuan Liao)
Observable versus Latent Factors

Serge Nyawa (Toulouse Business School) (with Christian Gouriéroux and Nour Meddahi)
Threshold Models versus Machine Learning for Forecasting Realized Covariance Matrices

10h30-11h00 Coffee Break - Cocktail room, 2nd floor

11h00-12h15 Session II. *Chair: Anne Vanhems (Toulouse Business School)*

Anthony Réveillac (INSA Toulouse) (with Laure Coutin and Benjamin Massat)
Quantitative Limit Theorems for Critical Hawkes Processes

Youssef Ouazzani Chahdi (Centrale-Supélec) (with Nathan De Carvalho and Grégoire Szymanski)
Trading with Market Resistance and Concave Price Impact

12h15-14h00 Lunch

14h00-15h15 Session III. *Chair: Abdelaati Daouia (TSE)*

Mark Podolskij (University of Luxembourg) (with Grégoire Szymanski)

Statistical Methods for High-Dimensional Volatility

Christian-Yann Robert (Université Lyon I) (with Christian Gouriéroux and Yang Lu)
The Causal-Noncausal Tail Processes

15h15-15h45 Coffee Break - Cocktail room, 2nd floor

15h45-17h00 Session IV. *Chair: Christian Bontemps (TSE)*

Mathieu Rosembaum (Université Paris Dauphine - PSL) (with Johannes Muhle-Karbe, Youssef Ouazzani Chahdi, and Grégoire Szymanski)

A Unified Theory of Order Flow, Market Impact, and Volatility

Nour Meddahi (TSE) (with Anna Bykhovskaya)
Generalized Autoregressive Models for Univariate and Multivariate Binary Data

19h15- Dinner

Time allocation: 30 minutes for presenter, 7 minutes for discussion