Internal research workshop on Thursday 18 November, room A711

Program

1:15pm-2:00pm. Welcome to and short presentation of their research by our new colleagues Juan, Vincent, and Ryan

2:00pm-2:45pm. Paper 1. "Inefficient market depth", Jérôme Dugast, co-authored with Fabrice Riva and Iryna Veryzhenko

2:45pm-3:00pm. Coffee break

3:00pm-3:45pm. Paper 2. "Reading the news: Telling supply from demand in commodity markets", Evgenia Passari, co-authored with Sarah Mouabbi and Adrien Rousset Planat

3:45pm-4:30pm. Paper 3. "Do ETFs increase the comovements of their underlying assets? Evidence from a switch in ETF replication technique", Fabrice Riva, co-authored with Thomas Marta

4:30pm-4:45pm. Coffee break

4:45pm-5:30pm. Paper 4. "Trust in experts: An experiment using the Monty Hall game", Marie-Pierre Dargnies

5:30pm-6:15pm. Experience on ANR fundings & Databases presentation

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8:00pm. Dinner