

Advances in Time Series and Forecasting Paris, November 6-7, 2015

The time series and forecasting conference, in honour of Professor Jean-Pierre Indjehagopian, was held on November 6,7 2015 at ESSEC Business School in Paris. The conference was organized by Andreas Heinen and Frederique Bec from Cergy University, and Guillaume Chevillon and Jeroen Rombouts from ESSEC Business School. It was sponsored by ESSEC Business School, European Commission and IIF.

Professor Jean-Pierre Indjehagopian has been teaching statistics, econometrics and forecasting courses to thousands of ESSEC students over the last decades. He is among the first to introduce Box-Jenkins procedures into French corporations and has extensive experience with regime models applied to energy and financial markets. He also founded prestigious ESSEC double degrees with engineering and statistics schools. During the conference there were presentations by the Head and Dean of ESSEC to show the appreciation of Professor Indjehagopian extraordinary career.

This international conference had several keynote speakers from various countries (Belgium, Netherlands, Germany) and local centers such as CREST intervened with presentations. Topics covered were empirical marketing, macro-econometrics, volatility modelling, copulas, flexible interest rate models and non-causal time series. This interesting mix of theory and practice led to many interactions the results of which will be reported in future research papers.

The list of speakers in order of their presentations was Luc Bauwens (CORE), Christian Francq (CREST), Andreas Heinen (Cergy University), Helmut Lutkepohl (Freie Universitat Berlin - DIW Berlin), Frederic Lantz (Institut Francais du Petrole), Mohsen Hamoudia (Orange), Jean-Michel Zakoian (CREST), Alain Monfort (CREST), Richard Paap (Erasmus University Rottterdam), Laurent Ferrara (Banque The France) and Christian Gourieroux (University of Toronto - CREST).

Full details on the program can be found here:

<https://sites.google.com/a/essec.edu/advances-in-time-series-and-forecasting/home>



Advances in Time Series and Forecasting - Organizing Committee. Frédérique Bec – THEMA, University of Cergy-Pontoise & CREST – frederique.bec@u-cergy.fr Guillaume Chevillon - ESSEC Business School ... [Read more...](#)

