

Workshop « Measure, detection and implication of financial risks »  
March 4, 2015

University of Orléans – Faculty Droit Economie Gestion - Room Sully 5

9h15 Welcome Coffees

**9h45 Session on profitability, fragility and fundamentals**

**Hassene Ben Mbarek - Regulation, market structure, risk and bank profitability in the emerging countries during the subprime crisis**

*(Higher School of Economic and Commercial Sciences of Tunis, Finance and Accountability Department, and CEDAG Paris 5 Descartes), with K. Ben Mbarek (INSI, informatics institute, university of Manouba) and S. Khemiri (Higher School of Economic and Commercial Sciences of Tunis, LARIME)*

**Loredana Cultrera - Prédire la faillite des PME belges ? Une modélisation statistique (Univ. Of Mons, HumanOrg) with G. Vermeulen (Univ. of Mons, HumanOrg)**

**Georges Prat - Equity prices and fundamentals (EconomiX, CNRS, University of Paris Ouest Nanterre la Defense), with F.Jawadi (Univ. Evry)**

11h15 Coffee break

**11h45 Session on stock returns & macro fluctuations**

**M.Nardo - Interaction between web buzz and stock returns (JRC-IPSC, Financial and Economic Analysis Unit)**

**Christophe Boucher - Systemic and disaster risks, (A.A.Advisors-QCG (ABN AMRO), Variances and Univ. Lorraine, CERFIGE) with C. Lubochinsky (Global Risk Institute in Financial Services and Univ. Paris-2) and B.Maillet (A.A.Advisors-QCG (ABN AMRO), Variances, Univ. Paris Dauphine and Orleans, LEDa-SDFi, LEO/CNRS and LBI)**

12h45 Lunch at the restaurant “l’Agora”

**14h30 Session on sovereign securities and implicit public guarantee**

**Alessandro Fontana - Analysis of Euro-area sovereign CDS and their relation with government bonds**

*(JRC-IPSC, Financial and Economic Analysis Unit)*

**O.Toader - Quantifying and Explaining Implicit Public Guarantees for European Banks (Univ. Orleans, CNRS, LEO)**

15h30 coffee break

**16h00 Session on ongoing institutional projects and activities**

**C.Hurlin - Risks measures (Univ. Orléans, CNRS, LEO)**

**M.Petracco - Activities of the Financial Analysis Unit in the field of financial economics (JRC-IPSC, Financial and Economic Analysis Unit)**

The scientific committee: Cécile Chamillard, Sébastien Galanti, Jean-Paul Pollin and Oana Toader (Univ. Orléans, Laboratoire d'Économie d'Orléans, , CNRS UMR 7322)

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