Workshop: statistical methods for Hawkes processes

March 10$^{\text{th}}$ 2020

Salle Paul Lévy (113 corridor 16 − 26), 4 place Jussieu, 75005 Paris

9 a.m Welcoming

- 9.30-10.45 a.m **Eva Löcherbach**

A short primer on Hawkes processes (linear and non-linear) and their mean-field limits

Coffee break

- 11.15-12 a.m **Simon Clinet**

Quasi likelihood analysis for marked point processes and application to Hawkes processes

- 12.15- 1p.m **Marcello Rambaldi**

Disentangling and quantifying market participant volatility contributions

Lunch break ROOM 15 − 25 202

- 2.15 - 3 p.m **Judith Rousseau**

Estimating the interraction functions and the graph of interactions in multivariate Hawkes processes using Bayesian nonparametric methods

Coffee break

- 3.30- 4.15 p.m **Martin Bompaire** TBA

- 4.30-5.15 p.m **Félix Cheysson**

Estimation of Hawkes processes from binned observations using Whittle likelihood