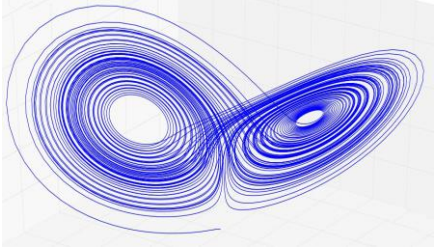
SNDE

The Society for Nonlinear Dynamics and Econometrics



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Call for Papers

25th Symposium of the Society for Nonlinear Dynamics and Econometrics

March 30-31, 2017
Paris, France

Keynote Speakers:

Prof. Christian GOURIEROUX (University of Toronto and CREST, France)
Prof. Mark WATSON (Princeton University, USA)

The 25th Annual Symposium of the Society for Nonlinear Dynamics and Econometrics will be held **in Paris, on March 30-31, 2017**. The aim of the meeting is to present and discuss recent developments in theoretical and empirical analysis of nonlinearity in economics and finance. Confirmed keynote speakers are **Christian GOURIEROUX** (University of Toronto and CREST, France) and **Mark WATSON** (Princeton University, USA). The co-chairs are **Guillaume CHEVILLON** (ESSEC Business School, France) and **Fredj JAWADI** (University of Evry, France)

You are invited to submit a paper. Completed manuscripts or extended abstracts can be submitted electronically via the *Conference Maker* software at the following link: http://editorialexpress.com/conference/SNDE2017. To submit a paper, you must select one of the following five topic areas: (1) Macro Theory, (2) Empirical Macro, (3) Forecasting, (4) Time Series, or (5) Finance.

In addition to the SNDE Executive committee, the program committee includes:

Karim Abadir (Imperial College London)
Frédérique Bec (Université de Cergy-Pontoise & THEMA)
Carlos Carvalho (PUC-Rio & Banco Central do Brasil)
Dick Van Dijk (Erasmus University Rotterdam)
Laurent Ferrara (Banque de France)
Ana Beatriz Galvao (Warwick Business School)
Domenico Gianonne (Federal Reserve Bank of New York)
Alain Hecq (University of Maastricht)
Eric Hillebrand (CREATES, Aarhus University)
Sébastien Laurent (Aix-Marseille University & GREQAM)
Sophocles Mavroeidis (University of Oxford)
Bent Nielsen (University of Oxford)

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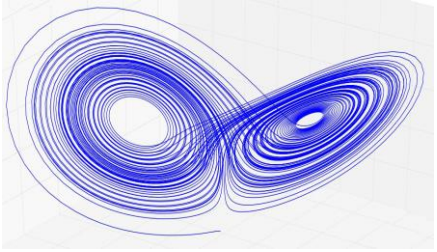

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Michael Owyang (Federal Reserve Bank of Saint Louis)
Andrew Patton (Duke University)
Davide Pettenuzzo (Brandeis University)
Jeroen Rombouts (ESSEC Business School)
Barbara Rossi (Universitat Pompeu Fabra)
Philip Rothman (East Carolina University)
Olivier Scaillet (University of Geneva)
Jean-Pierre Urbain (Maastricht University)
Jean-Michel Zakoïan (CREST)

Deadline for Submission: November, 30, 2016
Notification for authors: January, 15, 2016.
Registration Period: December 1, 2016 – February, 18, 2017.

All registrants, including presenters (invited and contributed), must pay the registration fee by February 18th, 2017 in order to have their paper included on the program. **Please note that all registration fees are non-refundable**. Complete details regarding registration and local accommodation will be available in the near future on the Conference's website at http://snde2017.essec.edu.

The Society will award two 500 USD prizes: (1) the James B. Ramsey prize for the top paper in econometrics presented by a graduate student, and (2) the Gerald P. Dwyer prize for the top paper in finance presented by a graduate student. Graduate students' electronic submissions should be followed up by an email from a professor certifying that the submitter is a graduate student in good standing. The email should be sent by the professor to SNDE Executive Board President Kevin Lansing at kevin.j.lansing@sf.frb.org by February 16, 2017. Attendance at the symposium is a requirement to receive the award.

Authors of papers accepted for the Symposium are encouraged to submit their paper to the Society's journal: *Studies in Nonlinear Dynamics and Econometrics* http://www.degruyter.com/view/j/snde.

For the third consecutive year, the Society will award 2,500 USD to the best paper published in the journal. All papers published during calendar year 2016 will be considered for the award to be announced at the 2017 Symposium in Paris.

For additional information about the Society for Nonlinear Dynamics and Econometrics, see http://www.sndeecon.org .
For questions regarding paper submission or registration, please email Kristin Scheyer at SNDEsymposia@live.com.