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UCLouvain

LIDAM **Success Stories**
March 5, 2019

September - November 2018

Welcome

Welcome to this first newsletter of the LIDAM Success Stories !

This quarterly newsletter aims to spread a larger awareness inside and outside LIDAM about our latest scientific achievements, from publications to prizes and research grants to highlight. We hope this will also increase cross-fertilization inside LIDAM and with our partners.

This edition is a bit of a “dry run” to collect your feedback and improve our newsletter to appear soon with the success stories of December, January and February!

Philippe Chevalier
President

Prizes & Awards

Pr. Catherine D'HONDT

Eurofidai Data Award 2018 / For best paper

"Investor sentiment and stock return predictability: The power of ignorance"

More info

Research projects

Frédéric Docquier
is the spokeperson
for the ARC project :
« New Approaches to Understanding and Modelling Global Migration Trends ».

Pierre Devolder, **Jean Hindriks**, **Vincent Vandenberghe**
are partners in the ARC project :
« Sustainable, Safe and Adequate Pension ».

Anaïs Périlleux
is the main promoter
of the FSR project :
« Social Enterprises and Sustainability : Are cooperatives sustainable social enterprises ? A comparative analysis between worker cooperatives and social cooperatives ».

Julio Davila, *promoteur porte-parole*, and **Léonardo Iania**, **Frédéric Vrins**, **Christian Hafner**, *promoteurs*,
are partners in the ARC project:
« Negative and ultra-low interest rates: behavioral and quantitative modelling (NeMo) ».

Yurii Nesterov
has an ERC H2020 :
« Convex optimization, complexity theory, structural optimization, fast gradient methods, large-scale problems ».

Léonardo Iania, **Rudy De Winne**
have a collaboration contract with
ING Belgique SA :
« Soutenir les activités du Louvain finance pour aborder certaines thématiques très évolutives dans le secteur de la finance. Ces activité

permettront d'assurer un ancrage professionnel concret pour les étudiants et contribueront à renforcer la visibilité scientifique de l'UCL et de son partenaire sur le plan national et international, dans le monde académique et dans le monde des entreprises ».

Publications

CORE

Adam, Arnaud ; Delvenne, Jean-Charles ; Thomas, Isabelle.
Detecting communities with the multi-scale Louvain method: robustness test on the metropolitan area of Brussels. In: *Journal of Geographical Systems*, Vol. 20, no. 4, p. 363-386 (2018).
More info

Demos, Antonis; **Kyriakipoulou, Dimitra**.
Finite-sample theory and bias correction of maximum likelihood estimators in the EGARCH model. In: *Journal of Time Series Econometrics*, Vol. to appear (online first), p. n/a-n/a (2018).
More info

Fleurbaey, Marc ; Maniquet, François.
Optimal Income Taxation Theory and Principles of Fairness. In: *Journal of Economic Literature*, Vol. 56, no.3, p. 1029-1079 (2018).
More info

Vrins, Frederic ; Chevalier, Philippe.
Jeu de hasard en Belgique: la modélisation mathématique au service de la transparence. In: *Alain Strowel, Denis Philippe, Geneviève Schamps, Droit des jeux de hasard, Larcier* 2018, p.199-215. Book Chapter.
More info

IRES

M. Burzynski, **F. Docquier**, H. Rapoport.
The changing structure of immigration to the OECD: what welfare effects on member states?, In: *IMF Economic Review* (2018), 66(3), 564-601.

Bourgain, Arnaud; Metha, Kirti; Shadman Valavi, Fatemeh; **Sneessens, Henri**.
Formation des salaires en Belgique :

de la Croix, David ; Perrin, Faustine.
How Far Can Economic Incentives Explain the French Fertility and Education Transition?. In: European Economic Review, Vol. 108, p. 221-245 (September 2018).
More info

Cockx, Bart; Decoster, André; **Dejemeppe, Muriel**; Spinnewijn, Johannes; **Van der**

interactions sectorielles et performances macroéconomiques. In: *Regards économiques*, no.141, p. 1-15 (2018).
More info

Cockx, Bart; Decoster, André; **Dejemeppe, Muriel**; Spinnewijn, Johannes; **Van der Linden, Bruno**.
Une baisse plus rapide des allocations de chômage est-elle à recommander ?. In: *Regards économiques - Focus*, (2018).
More info

Linden, Bruno.
Une baisse plus rapide des allocations de chômage est-elle à recommander ?. In: *Regards économiques - Focus*, (2018).
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de la Croix, David ; Perrin, Faustine.
How Far Can Economic Incentives Explain the French Fertility and Education Transition?. In: European Economic Review, Vol. 108, p. 221-245 (September 2018).
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ISBA

Christiansen, Marcus; **Denuit, Michel**; Lucas, Nathalie; Schmidt, Jan-Philipp.
Projection models for health expenses. In: *Annals of Actuarial Science*, Vol. 12, no.1, p. 185-203 (2018).
More info

Denuit, Michel; Vernic, Raluca.
Bivariate Bernoulli Weighted Sums and Distribution of Single-Period Tontine Benefits. In: *Methodology and Computing in Applied Probability*, Vol. 20, no.4, p. 1403-1416 (2018).
More info

Dominguez Fabian, Immaculada; **Devolder, Pierre**; del Olmo García, Fransisco; Herce, José A.
A Two-Step Mixed Pension System or How to Reinvent Social Security with the Help of Notional Accounts and Term Annuities. In: *Retirement Management Journal*, Vol. 7, no.1, p. 42-51 (2018).
More info

Gorrostieta, Cristina; Ombao, Hernando; **von Sachs, Rainer.**
Time-Dependent Dual-Frequency Coherence in Multivariate Non-Stationary Time Series. In: *Journal of Time Series Analysis*, Vol. to appear (2018).

Hainaut, Donatien.
A self-organizing predictive map for non-life insurance. In: *European Actuarial Journal*, Vol. to appear, p. n/a-n/a (2019).
More info

Hainaut, Donatien.
Hedging of crop harvest with derivatives on temperature. In: *Insurance: Mathematics and Economics*, Vol. to appear, p. n/a-n/a. doi:10.1016/j.insmatheco.2018.09.011.
More info

Hainaut, Donatien; Deelstra, Griselda.
A Bivariate Mutually-Excited Switching Jump Diffusion (BMESJD) for Asset Prices. In: *Methodology and Computing in Applied Probability*, Vol. to appear (online first 06 October 2018), p. n/a-n/a. .
More info

Hainaut, Donatien; Moraux, Franck.
A switching self-exciting jump diffusion process for stock prices. In: *Annals of Finance*, no.First Online: 29 September 2018. doi:10.1007/s10436-018-0340-5.
More info

Roueff, François; **von Sachs, Rainer**.
Time-frequency analysis of locally stationary Hawkes processes. In: *Bernoulli : a journal of*

More info

Guisset, Séverine; Martin, Manon; Govaerts, Bernadette.
Comparison of PARAFASCA, AComDim, and AMOPLS approaches in the multivariate GLM modelling of multi-factorial designs. In: *Chemometrics and Intelligent Laboratory Systems*, Vol. to appear (online first 20 November 2018), p. n/a-n/a (2018).
More info

mathematical statistics and probability.
More info

LFIN

Mbaye, Cheikh ; Vrins, Frédéric.
A subordinated CIR model for CVA with wrong-way risk.2nd International Conference on Computational Finance 2017 (Lisbon, Portugal, du 04/09/2017 au 08/09/2017). In: *International Journal of Theoretical and Applied Finance*, Vol. 21, no. 7, p. 1850045 (2018) In: *Manuel Guerra and Joao Janela, Proceedings of the 2nd International Conference on Computational Finance - ICCF 2017, World Scientific*.
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Vrins, Frédéric.
Sampling the Multivariate Standard Normal Distribution under a Weighted Sum Constraint. In: *Risks*, Vol. 6, no.3, 64 (2018).
More info

Vrins, Frédéric.
Bannissement des produits dérivés: la bonne affaire ?. In: *Regards économiques*, no.142, p. 1-15 (2018).
More info

E-news

REGARDS ÉCONOMIQUES

Last issue:
Bannissement des produits dérivés : la bonne affaire ?

IPdigIT

Last issue:
Reviews, Ratings, and Recommendations: The 3 R's that make digital platforms' engine roar

The Bing Bang Blog

Last issue :
La musique rend-elle sourd ?

La musique rend-elle sourd ?

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