

Program

Trading in electronic markets

Toulouse, September 11 - 12, 2014

Conference sponsored by ERC, IDEI & FBF

Conference venue

Manufacture des Tabacs
21 allée de Brienne
31000 Toulouse

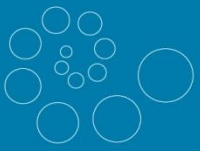
Conference Secretariat

Karine Arcache
Phone: +33 (0)5 67 73 27 65
karine.arcache@tse-fr.eu



21 allée de Brienne
31015 Toulouse cedex 6
FRANCE
Tél : +33 (0)5 61 12 85 89
www.tse-fr.eu





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Thursday, September 11

- 1:45 – 2:00 pm** Registration and Welcome coffee
- 2:00 – 3:00 pm** “On Competitive Non Linear Pricing”
Andrea Attar, Thomas Mariotti, François Salanié (TSE)
- 3:15 – 4:15 pm** “Welfare and Optimal Trading Frequency in Dynamic Double Auctions ”
Songzi Du and **Haoxiang Zhu** (Massachusetts Institute of Technology)
- 4:15 – 4:30 pm** Coffee Break
- 4:30 – 5:30 pm** “Speed, Fragmentation, and Asset Prices”
Emiliano Pagnotta (New York University (NYU)- Stern)
- 5:45 – 6:45 pm** Panel discussion
Paul BESSON (Head of Quant Research - Kepler Cheuvreux), Philippe GUILLOT (Executive Director of the Markets Division - Autorité des Marchés Financiers), Vivien Levy-Garboua (Senior Advisor – BNP Paribas)
Moderator: Bruno Biais

Friday, September 12

- 9:00 – 10:00 am** “Fast and Slow Informed Trading”
Ioanid Rosu (HEC)
- 10:00 – 10:15 am** Coffee Break
- 10:15 – 11:15 am** “Sand in the Chips? Evidence on Taxing Transactions in Modern Markets”
Peter Hoffmann (European Central Bank) and Jean-Edouard Colliard (European Central Bank)
- 11:30 – 12h30 am** “Asset pricing and risk sharing in a complete market: An experimental investigation”
Bruno Biais, Thomas Mariotti, **Sophie Moinas**, Sébastien Pouget (TSE)
- 12:30 – 1:30 pm** Lunch

There are 60 minutes for each paper. 45 minutes are for the speaker, allowing for clarification questions, which leaves 15 minutes for general discussion