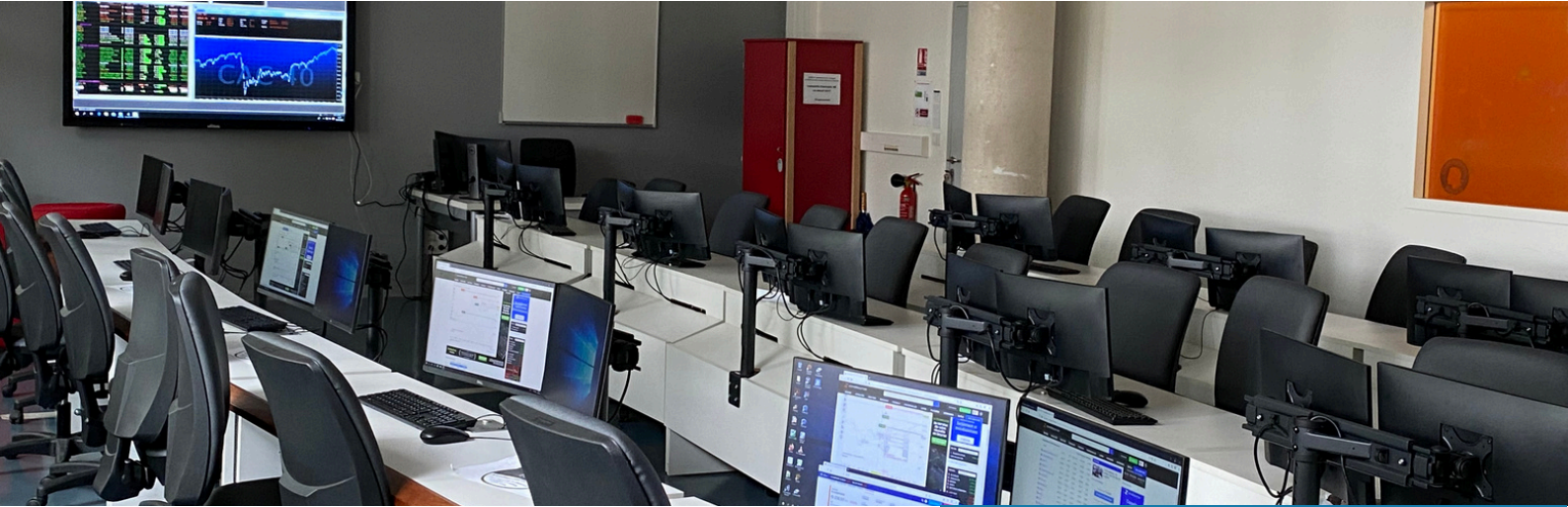


4th APPLIED ECONOMETRICS DAY

23 May 2025 - Montpellier- France

Michel Terraza



Pr. Michel Terraza



crédit photo: Virginie Terraza

Professor Michel Terraza was a French econometrician specializing in time series econometrics. With a scientific output of more than 120 articles, his research significantly contributed to the development of econometrics in France. He also supervised over thirty doctoral students and participated in numerous thesis and HDR (Habilitation à Diriger des Recherches) committees. In addition to being a respected researcher, he was a dedicated teacher who passed on his passion for econometrics to many generations of students.

We are pleased to announce that the **fourth edition of the Michel Terraza Applied Econometrics Day** will take place on **Friday, May 23, 2025**, at the Faculty of Economics in Montpellier. The event will be held in a hybrid format, with both online and in-person sessions.

The program of this day is focused on the main research topics of **Professor Michel Terraza** in all areas related to Applied Econometrics, including:

- Econometrics of time series and stochastic processes
- Spectral and co-spectral analysis, wavelet decompositions, time-frequency and multi-scale analysis
- State-space models, Kalman filter, long-memory processes, chaotic models, MIDAS models
- Neural networks, machine learning, artificial intelligence, econophysics, big data
- Financial econometrics, econometrics of commodity markets, wine market modeling
- Income distribution models, Gini regression, fuzzy sets
- Any other economic applications and/or methodological innovations

All submissions of original research in Applied Econometrics are welcome. You can send your proposals (full text or extended abstract) to the following addresses by **March 30, 2025**:

- Françoise Seyte: francoise.seyte@umontpellier.fr
- Roman Mestre: roman.mestre@umontpellier.fr

For any inquiries, you can contact the members of the local organizing committee:
Françoise Seyte and Roman Mestre

Publication opportunities:

Bankers, Markets & Investors



The best presentations will have the opportunity to submit their manuscript to BMI.

Keynote Speakers



Ewen Gallic

Ecole d'Economie d'Aix-Marseille
AMSE



Arthur Charpentier

Université du Québec à Montréal
UQAM

Scientific committee

Walter Briec Université de Perpignan, LAMPS
Emmanuel Flachaire, Ecole d'Economie d'Aix-Marseille, AMSE
Guy Mélard Université Libre de Bruxelles, ECAR
Roman Mestre Université de Montpellier, MRE
Valérie Mignon Université de Paris Nanterre, EconomiX
Benoit Mulkey Université de Montpellier, MRE
Stéphane Mussard Université de Nîmes, Chrome
Jules Sadefo Université de Montpellier, MRE
Françoise Seyte Université de Montpellier, MRE
Virginie Terraza Université du Luxembourg, DEM
Jamel Trabelsi Université de Strasbourg, BETA
Zied Ftiti EDC Paris, OCRE

Local organisation

Roman Mestre
Stéphane Mussard
Françoise Seyte

Partners:

UNIVERSITY OF LUXEMBOURG
Department of Economics
and Management



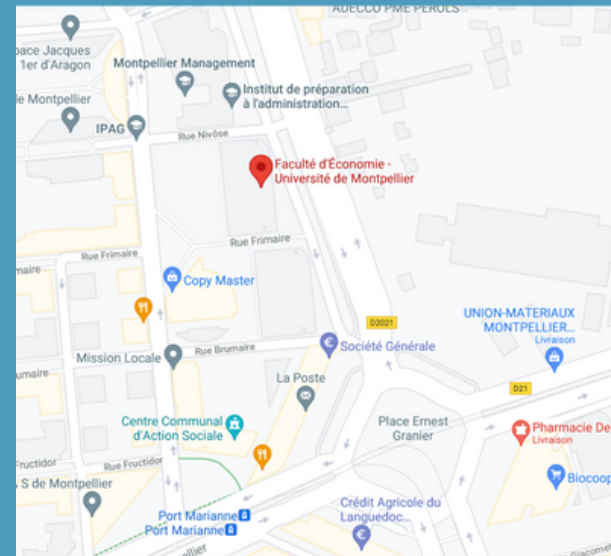
Key Dates

Submission Deadline :

30/ 03 / 2025

Conference Day :

23/ 05 / 2025



Transportation

- Montpellier Méditerranée Airport
 - Montpellier Saint Roch Train Station
 - Montpellier Sud de France Train Station
 - A9 Highway, Exit 29 Montpellier
- A tramway network serves the Faculty of Economics from the Saint Roch Train Station (Line 1 or Line 3, Port Marianne stop). Shuttles connect the airport and the Sud de France train station to Montpellier.