International Workshop on

Algorithmic and High Frequency Trading

8 November 2013, Banque de France (Paris, France)

Program:

08:30-09-10 Registration & Coffee
09.10-09.15: Welcome address: Benoît Mojon (Banque de France).

Session 1: Keynote speech

09.15-10.15: Keynote speech: Bruno Biais (TSE).

Session 2: Information processing with high frequency traders

Chair: Laurence Lescourret (ESSEC Business School)

10.15-10.55: Rama Cont (Imperial College): Trading, fast and slow.
10.55-11.10: Coffee Break
11.10-11.50: Adam D. Clark-Joseph (University of Illinois).
11.50-12:30: Sophie Moinas (TSE): Fast Trading and prop Trading.
12.30-13:30: Lunch

Session 3: Trading speed and market quality

Chair: Alejandro Bernales (Banque de France)

13.30-14.10: Alvaro Cartea (UCL): Ultra fast trading activity and market quality.
14:10-14.50: Jérôme Dugast (Banque de France): High Frequency Trading, Market Efficiency and Mini Flash Crashes.
14.50-15.05: Coffee Break

Session 4: High frequency trading and challenges for regulators

Chair: Serge Darolles (Université Paris Dauphine)

15.05-15.45: Jean-Édouard Colliard (ECB).
15:45-16.25: Lars Norden (Stockholm University): Trading Fast and Slow: Collocation and Market Quality.
16.25-16.45: Coffee Break

Session 5: Policy Panel: "The rise of algorithmic trading: what challenges for regulators"

16:45-18.00: Chair: Thierry Foucault (HEC).
Laurent CLerc (BDF), Charles Albert Lehalle (Capital Fund Management), Olivier Vigna (AMF).

Program Committee

Alejandro Bernales (Banque de France), Jérôme Dugast (Banque de France), Thierry Foucault (HEC Paris), Jean-Stéphane Mésonnier (Banque de France).