

**PREMIER COLLOQUE CIREQ DES ÉTUDIANTS DE PH.D. /
FIRST CIREQ PH.D. STUDENTS' CONFERENCE**

McGill University
Thomson House
3650 McTavish Street

Vendredi 10 juin / Friday, June 10, 2005

Programme de Conférence / Conference Program

9:50-10:00	Inscription / Registration
10:00-10:05	Mot de bienvenue / Welcoming Address
10:05-10:45	Amrita Rayachaudhuri (McGill University) <i>The Effects of Trade Liberalisation on an Endogenous Merger Process in a Dynamic Dominant Firm Model</i>
10:45-11:25	George Tsafack Kemassong (Université de Montréal) <i>Dependence Structure and Extreme Comovement in International Equity and Bond Markets</i>
11:25-11:45	Pause / Break
11:45-12:25	Soham Baksi (McGill University) <i>The Impact of Liberalization on Corruption: Is There a 'Kuznet's Curve'?</i>
12:25-13:05	Abderrahim Taamouti (Université de Montréal) <i>Short and Long Run Causality Measures</i>
13:05-14:15	Lunch
14:15-14:55	Prosper Dovonon (Université de Montréal) <i>Conditionally Heteroskedastic Factor Models with Skewness and Leverage Effects</i>