**Econometrics, Econophysics and Transport: Communalities and Differences**

Note The official schedule of the event is expressed in Mexico City's local time (UTC-5:00).

**Tuesday, November 21st**

- 9:45 am - Opening remarks
- 10:00 am - Phenomenological models for financial prices and related limit theorems. Enrico Scalas
- 11:00 am - Coffee Break
- 11:30 am - Informal talks and discussions
- 12:30 pm - The Effect of Interest Rates into the Green Finance Market: A TVP-VAR Connectedness Approach. Kathia Ramos Garza, Jesus Cuauhtémoc Téllez Gaytán y Verónica Salcedo Fierro
- 1:30 pm - Lunch time
- 3:00 pm - Informal talks and discussions
- 4:00 pm - On the strategy frequency problem in batch minority games. Isaac Pérez Castillo

**Wednesday, November 22nd**

- 10:00 am - Phase separation in the financial markets using eigenentropy. Hirdesh Pharasi
- 11:00 am - Coffee Break
- 11:30 am - Informal talks and discussions
- 12:30 pm - Social sentiment index benchmarking, big data, and high frequency trading. Román Mendoza Urdiales
- 1:30 pm - Lunch time
- 3:00 pm - Informal talks and discussions
- 4:00 pm - Análisis de correlación no lineal en mercados financieros. Manan Vyas

**Thursday, November 23rd**

- 10:00 am - Machine Learning: Proyecciones en compra de antirretrovirales. Blanca Iveth Mayorga Basurto

• 10:30 am - Adaptive Market Hypothesis and Predictability: Evidence in Latin American Stock Indices. Andrés Raúl Cruz Hernández

• 11:00 am - Coffee Break

• 11:30 am - Informal talks and discussions

• 12:00 pm - Frequency bands correlation analysis can be used in econophysics?. Susana Ochoa

• 12:30 pm - Evaluation of Investment Portfolios Generated with Artificial Intelligence: a Detailed Approach. Roberto Barrera Rivera, Humberto Valencia

• 1:30 pm - Lunch time

• 3:00 pm - Informal talks and discussions

• 4:00 pm - Causality study on financial inclusion issues with Data Science techniques. Itzel Coquis Riojas y Mario Iván Contreras Valdez

**Friday, November 24th**

• 10:00 am - New perspectives in portfolio selection: from economics to econophysics. Juan E. Trinidad Segovia

• 11:00 am - Coffee Break

• 11:30 am - A sentiment analysis index using social media. Lizeth Gordillo

• 12:00 pm - Estudio de empresas mexicanas que sobrevivieron a la pandemia por Bootstrapping Financiero. Miguel Ángel Rendón

• 12:30 pm - Algoritmo para la detección de correlaciones no-lineales en series de tiempo multivariadas. Roberto Mota y François Leyvraz

• 1:30 pm - Lunch time

• 3:00 pm - LSTM to detect market abuse in financial Markets. Samuel García y José Antonio Núñez Mora

• 4:00 pm - Análisis geométrico de correlaciones en mercados financieros. Manuel Mijaíl Martínez

**Saturday, November 25th**

• 10:00 am - Optimal Sequential Experimentation. Jorge Ramos Mercado

• 11:00 am - Matrices de Disimilaridad: Análisis en el Espacio de Matrices de Correlación del FTSE 100, SBF 120 y HDAX 100. Vladímir Hernández Martínez

- 11:30 am - Coffee Break
- 12:00 pm - Exploring Market Trends through Sectoral Analysis. Parisa Majari
- 1:00 pm - Some preliminar results on empírical wealth distribution analysis of Mexican income data. A. Raúl Hernández
- 2:00 pm - Closing remarks

**–(End of gathering)–**