

STI Course on FX Interventions

General Introduction

Romain Lafarguette, Ph.D. Amine Raboun, Ph.D.
Zhuohui Chen

ADIA Quants & IMF External Experts & IMF MCM

www.romainlafarguette.github.io www.amineraboun.github.io

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The Course Website

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Overview

- ① Conceptual framework and academic literature on FX interventions
 - With a few country cases, illustrating the diversity of objectives and operational frameworks
- ② New risk-based IMF/MCM framework to time FX intervention rules from Lafarguette and Veyrune (2021)
 - And using the new Python package developed by Lafarguette and Raboun (2023)
- ③ Training on volatility modeling and the econometrics of time series
- ④ Training on programming with Python

