

**JOUSSEAUME Jean-Philippe**  
**Modèle empirique d'évaluation des marchés financiers**

Few events are really able to modify financial markets for a long period of time. In between those rare impulses, markets indices keep their momentum.

We present here an empirical model that enables us to define relationships between the different main drivers of the financial markets. Our aim is to model momentum to have a better understanding of future evolutions.

The review of implicit values of the model drivers is used to detect unexplained deviations and to anticipate their disappearance.