



## **2<sup>nd</sup> International Symposium in Computational Economics and Finance (ISCEF) March, 15-17, 2012, Tunis (Tunisia)**

### **Keynote Speakers:**

**Professor Bernard DUMAS, INSEAD, France**  
**Professor Stephen HALL, Leicester University, UK**  
**Professor Bruce MIZRACH, Rutgers University, USA**  
**Professor Timo TERÄSVIRTA, Aarhus University, Denmark**

**[www.iscef.com](http://www.iscef.com)**

### **Organizers:**

**Hachmi BEN AMEUR (Amiens School of Management, France)**  
**Makram BELLALAH (CRIISEA- University of Jules Verne Picardie, France)**  
**Fredj JAWADI (L@REM-University of Evry Val d'Essonne, France)**

### **Conference Scope**

The recent global financial crisis has shown the complexity of financial systems that can be attributed to the behavioral heterogeneity of investors, the effects of financial innovation, the rapid internationalization and development of capital markets, the structural changes in financial regulations and intermediation, the excess volatility of financial asset prices, information asymmetry, the development of emerging markets, the evolution of financial risk, etc. Furthermore, the financial downturn rapidly spread to all international financial systems and investors, triggered a major liquidity crisis and consequently an economic recession for several developed and emerging countries. In this unstable environment, a number of sophisticated tools in mathematical finance, econometrics and computational economics need to be checked, revised, tested and implemented in order to improve the modeling and forecasting of macroeconomic and financial time-series dynamics.

This is important because the development of new tools and innovative methodologies to improve trading, financing decisions, equity modeling and risk management could offer investors an opportunity to gain exposure to complex financial products and maximize their profits. It could also improve the development of promising new approaches associated with alternative finance: ethical finance, Islamic finance, energy finance and new managerial methods leading to responsible and sustainable development. This type of financial development could yield positive returns in terms of investment, economic activity and the labor market.

The second International Symposium in Computational Economics and Finance is designed to enable academics and professionals to come together to discuss their latest

research findings, with a focus on the main outcomes of the global economic crisis and the current issues challenging banking and finance during these turbulent times. The conference will also serve as a valuable platform for discussing innovative and thought-provoking ideas on the above-mentioned issues.

We are looking for topics that might include (but are not restricted to) theoretical, experimental and empirical research in the following areas:

- Asset pricing
- Financial Crisis aspects
- Portfolio Management
- Financial Markets
- Risk Management
- International Finance
- Financial Instability
- Efficient Capital Market
- Behavioral finance
- Market Microstructure
- Quantitative Finance
- Islamic finance
- Ethical Finance
- Securitization
- Risk Premium Puzzle
- Emerging Markets
- Financial Risks
- Financial Regulation
- Real Estate Markets
- Energy Finance
- Historical Finance
- Complexity in Derivatives
- Capital Structure
- Econometric issues
- Nonlinear Dynamics
- Computational Economics and Statistics
- Macroeconomic Dynamics
- Applied Econometrics
- Macroeconometric Models
- Volatility Modeling
- Data Analysis
- Copula and financial complexity
- Forecasting
- Nonlinearity and chaos
- Switching Regime Models
- Empirical Finance
- Financial Econometrics
- International Economics
- Financial Economics
- Financial Mathematics
- Exchange Rate Dynamics
- Monetary Theories and Policies
- Banking and Interest rate Dynamics
- DSGE Models
- Experimental Economics
- Heterogeneous Agent Economies

This international conference includes plenary sessions and parallel sessions. It also plans to include a separate PhD workshop and poster sessions.

## Scientific Committee

- W. Barnett, University of Kansas, USA.
- Ma. Bellalah, University of Jules Verne, France.
- G. Dufrénot, University of Aix -Marseille 2, France.
- B. Dumas, INSEAD, France.
- G. Gallais-Homono, University of Orléans, France.
- E. Girardin, University of Aix -Marseille 2, France.
- G. Gregoriou, State University of New York, USA.
- K. Hadri, Queen's University Belfast, UK.
- S. Hall, Leicester University, UK.
- F. Jawadi, University of Evry Val d'Essonne, France
- B. Mizrach, Rutgers University, USA.
- G. Prat, University of Paris West Nanterre La Défense- & CNRS, France.
- F. Quittard-Pinon, University of Lyon 1, France
- Ch. Rault, University of Orléans, France.
- G. Talmain, University of Glasgow, UK.
- A. Tarrazi, Univesity of Limoges, France.
- T. Teräsvirta, Aarhus University, Denmark.

## Submissions and accommodation

All researchers in Economics and Finance are invited to submit their full papers in PDF format, in either English or French, by e-mail to: [iscef@supco-amiens.fr](mailto:iscef@supco-amiens.fr). The complete version of the paper should include the following information: title, name(s) of the authors, abstract, keywords, JEL classification, e-mail address for each author, complete address for the corresponding author. Please, note that the abstract is limited to 150 words. We would appreciate it if the author could indicate the conference topic associated with his paper. This is important as it will allow us to define the appropriate session chairman to assess your paper. Authors who submit their papers for presentation in the PhD workshops – which will be handled by Senior Researchers - should be PhD students and should indicate this when submitting their papers.

The submission of organized sessions is particularly encouraged. We would also appreciate it if you could indicate whether you would be willing to chair a session. More details about registration, hotel accommodation and travel arrangements will be available on the website: [www.iscef.com](http://www.iscef.com)

## Important dates

Deadline for submission: February 5, 2012.

Notification of final decision: February 15, 2012.

Author pre-registration: February 15, 2012 - March 10, 2012.

## Publication opportunities

A selection of papers presented at the conference will be considered for publication in:

- a special issue of *Economic Modelling*,
- a special issue of *Studies in Nonlinear Dynamics and Econometrics*,
- a special issue of *Bulletin of Economic Research*,
- a special issue of *Advances in Econometrics*
- a special issue of *Journal of Computation & Modeling*,
- a special issue of *Advances in Management and Applied Economics*,
- a special issue of *Revue Tunisienne de Banque, Finance & Gouvernance*,
- a book volume associated with the *Monograph Series: International Symposia in Economic Theory and Econometrics* to be published by *Emerald Group Publishing*).