



2nd IEAP Meeting: Investor Emotions & Asset Pricing

“HYBRID Meeting”

1st February 2023, IAE Lille

Address: IAE Lille, Campus Vieux Lille, 104 Boulevard du Peuple Belge, Lille, 59043 Lille, France

Organizing Committee

David Bourghelle (IAE Lille University School of Management, France)

Pascal Grandin (IAE Lille University School of Management, France)

Fredj Jawadi (IAE Lille University School of Management, France)

Philippe Rozin (IAE Lille University School of Management, France)

Zoom LINK for the : IEAP Meeting -IAE Lille 1 Feb 2023

<https://univ-lille->

[fr.zoom.us/j/99980299879?pwd=VzV5Y0ZuN1dyenZ2bnRXNmFiQkNsdz09](https://univ-lille-fr.zoom.us/j/99980299879?pwd=VzV5Y0ZuN1dyenZ2bnRXNmFiQkNsdz09)

ID for the meeting: 999 8029 9879

Password: 502498

GENERAL INFORMATION

Dear colleagues,

We have the great pleasure to share with you the program for the **2nd IEAP meeting**, which will be organized at the **IAE Lille University school of Management** (Address: **IAE Lille, Campus Vieux Lille, 104 Boulevard du Peuple Belge, Lille, 59043 Lille, France**) on the **1st February 2023**. The names of presenters and discussants are marked in bold.

Both **face-to-face** and **online sessions** will be organized in order to enable the maximum of participants to attend our meeting. Hereafter, when an **online presentation** is expected, it is marked in **blue** and a zoom link and the required password for the session are provided.

For participants and discussants, you need to prepare your slides on a USB flash and the meeting room will be fully equipped (laptop, PowerPoint, data-show, Wi-Fi). The oral presentation for a Keynote Lecture is about **45 Minutes**. An oral presentation in a regular session should not exceed **25 minutes**. A discussion is also expected for about **10 minutes** and questions /answers from the room for **5 minutes**. Please, note that for the session timing, we refer to **Paris Time**. For participants who will give an online talk, please try to connect at least 10 minutes before the start of your session to make a test and be ready!

Please, note that the **registration** for the meeting is **free** but **mandatory** for a matter of organization. To register, you can send an email to: fredj.jawadi@univ-lille.fr and/or David.bourghelle@univ-lille.fr. The meeting is also open for master's students, PhD students, colleagues and professionals. Please, feel free to share this program with persons who might be interested in our meeting. The deadline for registration is **January 26, 2023**.

Finally, please, note that you can have a free access to the WIFI at the IAE Lille School of Management using this information:

Network Name: ULILLE-ACCUEIL

ID : CG-4611

Password: pxZxLtvkqg

Thanks again for your interest in our meeting and we very much look forward to meeting you in Lille.

We very much look forward to meeting you soon!

Best regards,
The organizers,

General Meeting Program

Summary

08:30 AM – Reception & Breakfast **ROOM 555**
09:00 AM – Official Meeting Welcome **ROOM 556**

Prof. Pascal Grandin (Dean of the IAE Lille University School of Management, France)

9:00 AM – 11:00 AM
SESSION 1: INVESTOR SENTIMENT & ASSET PRICE DYNAMICS
ROOM 556

CHAIRMAN **Prof. Jean-Christophe Statnik** (IAE Lille School of Management, France)

11:00 AM – 11:15 AM **Coffee Break 1** **ROOM 555**

11:15 AM – 12:15 PM

SESSION 2: KEYNOTE LECTURE 1: PROF. Jean-François Boulier (Af2i, France)
ROOM 556

TTILE: “Behavioral Aspects of Institutional Investments: What Can We Learn from Asset Allocations of French Institutions?”

CHAIRMAN **Prof. David Verstraete** (IAE Lille University School of Management, France)

12:15 PM – 2:00 PM **Break for Lunch** **Restaurant Le Cerisier** (Address: 14 avenue du Peuple Belge 59 000 Lille)

2:00 PM – 3:00 PM

SESSION 3: KEYNOTE LECTURE 2: PROF. Richard Taffler (Warwick Business School, The UK) **ROOM 556**

TTILE: “Anxiety, Excitement and Asset Prices”

CHAIRMAN **Prof. David Bourghelle** (IAE Lille University School of Management, France)

3:00 PM – 04:30 PM **ROUND TABLE** **ROOM 556**
General Topic: “Expectations, Emotions & Price Formation in Times of Uncertainty and Crises”

CHAIRMAN: **Dr. Fredj Jawadi** (IAE Lille University School of Management)

4:30 PM – 5:00 PM **Coffee Break 2** **ROOM 555**

5:00 PM – 7:00 PM

SESSION 4: FINANCIAL MARKET DYNAMICS, CRISES & CENTRAL BANKING
ROOM 556

CHAIRMAN **Prof. Philippe Rozin** (IAE Lille University School of Management, France)

7:00PM–7:15PM **Information about BMI Special Issue and Meeting Closing** **ROOM 556**

Detailed Meeting Program

08:30 AM – Reception & Breakfast

ROOM 555

09:00 AM – Official Meeting Welcome

ROOM 556

Prof. Pascal Grandin (Dean of the IAE Lille University School of Management, France)

9:00 AM – 11:00 AM

SESSION 1: INVESTOR SENTIMENT & ASSET PRICE DYNAMICS **ROOM 556**

CHAIRMAN Prof. Jean-Christophe Statnik (IAE Lille School of Management, France)

Paper Title: Can YouTube Information Forecast Bitcoin Returns?

Authors: Pierre Fay (IAE Lille School of Management, France), David Bourghelle (IAE Lille School of Management, France), and Fredj Jawadi (IAE Lille School of Management, France)

Discussant: Prof. Pascal Grandin (IAE Lille School of Management, France)

Paper Title: A Sentiment Analysis using Tweet Information: An Artificial Intelligence Approach

Authors: Amira Berriche (IAE Lille School of Management, France), Fredj Jawadi (IAE Lille School of Management, France), Dominique Crié (IAE Lille School of Management, France), Pascal Grandin (IAE Lille School of Management, France), Pascal Alphonse (IAE Lille School of Management, France) and Annabel Salerno (IAE Lille School of Management, France)

Discussant: Prof. David Bourghelle (IAE Lille School of Management, France)

Paper Title: Algorithmic vs. Human Portfolio Choice

Authors: Béatrice Boulu-Reshef (University of Orléans, LEO, France), Alexis Direr (University of Orléans, LEO, France) and Nicole von Wilczur (Ayolab, France)

Discussant: Joao Paulo Braga (The New School University, The USA)

11:00 AM – 11:15 AM Coffee Break 1

ROOM 555

11:15 AM – 12:15 PM

SESSION 2: KEYNOTE LECTURE 1: PROF. Jean-François Boulier (Af2i, France) **ROOM 556**

TITLE: “Behavioral Aspects of Institutional Investments: What Can We Learn from Asset Allocations of French Institutions?”

CHAIRMAN Prof. David Verstraete (IAE Lille University School of Management, France)

Discussant: Prof. Jean-Gabriel Cousin (IAE Lille School of Management, France)

12:15 PM – 2:00 PM **Break for Lunch** **Restaurant Le Cerisier (Address: 14 avenue du Peuple Belge 59 000 Lille)**

2:00 PM – 3:00 PM

SESSION 3: KEYNOTE LECTURE 2: PROF. Richard Taffler (Warwick Business School, The UK) **ROOM 556**

TITLE: “Anxiety, Excitement and Asset Prices”

CHAIRMAN Prof. David Bourghelle (IAE Lille University School of Management, France)

Discussant: Prof. Fredj Jawadi (IAE Lille School of Management, France)

3:00 PM – 04:30 PM **ROUND TABLE**

ROOM 556

General Topic: “Expectations, Emotions & Price Formation in Times of Uncertainty and Crises”

CHAIRMAN: Dr. Fredj Jawadi (Professeur des Universités, IAE Lille University School of Management)

Participants :

M. Jean-François Boulier (Président d'Honneur de l'Af2i, France)

Dr. Catherine D'Hont (Professor, Université Catholique de Louvain, Belgium)

Dr. Georges Prat (Director of Research at the CNRS, University of Paris Nanterre, France)

Dr. Philippe Rozin (Associate Professor, IAE Lille University School of Management, France)

PROF. Richard Taffler (Professor, Warwick Business School, The UK)

4:30 PM – 5:00 PM Coffee Break 2
5:00 PM – 7:00 PM

ROOM 555

SESSION 4: FINANCIAL MARKET DYNAMICS, CRISES & CENTRAL BANKING

ROOM 556

CHAIRMAN Prof. Philippe Rozin (IAE Lille University School of Management, France)

Paper Title: Managers Internal Factors and LBO Restructuring Decision-Making

Authors: Fidele Shukuru Balume (IAE Lyon School of Management, France), Jean-François Gajewski (IAE Lyon School of Management, France) and Marco Heimann (IAE Lyon School of Management, France)

Discussant: Prof. Pascal Alphonse (IAE Lille University School of Management, France)

Paper Title: Central Bank's Policy and Climate Risk

Authors: Joao Paulo Braga (The New School University, The USA) and Willi Semmler (The New School University & Bielefeld University, The USA)

Discussant: Prof. Sébastien Dereeper (IAE Lille University School of Management, France)

Paper Title: Impact du COVID-19 sur la liquidité du marché des actions de la BRVM

Authors: Ngadiary Diouf (Université Gaston Berger de Saint-Louis, Sénégal) and Mohamed L. Mbengue (Université Gaston Berger, Sénégal)

Discussant: Prof. Philippe Rozin (IAE Lille University School of Management, France)

7:00PM–7:15PM Information about BMI Special Issue and Meeting Closing ROOM 556

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