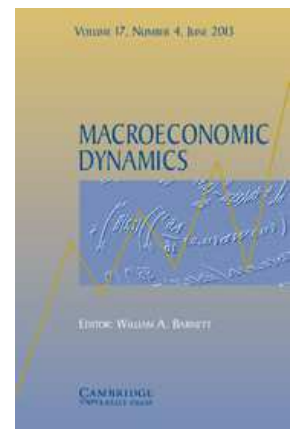
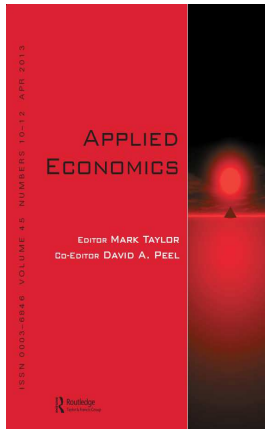




African Econometric Society



**3<sup>rd</sup> International Symposium  
in Computational Economics and Finance (ISCEF)  
April, 10-12, 2014, Paris**

**Keynote Speakers**

- Prof. Russel DAVIDSON, McGill University, Montreal, Canada**
- Prof. Philip Hans FRANSES, Erasmus University Rotterdam, The Netherlands**
- Prof. Kaddour HADRI, Queen's University Belfast, United Kingdom**
- Prof. Stephen HALL, Leicester University, United Kingdom**
- Prof. Lucio SARNO, City University London, United Kingdom**
- Prof. Olivier SCALLET, University of Geneva, Switzerland**

**Organizers**

- Dr. Hachmi BEN AMEUR (INSEEC, France)**
- Dr. Makram BELLALAH (University of Jules Verne Picardie, France)**
- Dr. Fredj JAWADI (University of Evry, France)**

## Conference Scope

The rapid development of financial systems is often attributed to the effects of financial innovation, the internationalization of capital markets, the evolution in financial regulations and intermediation, the development of emerging markets, etc. These factors generated more globalized and complex markets and economic systems. The recent financial downturn rapidly spread to all international financial systems, triggered a major liquidity crisis and consequently an economic recession for several developed and emerging countries. In this context, economists noted the failure and limitation of well-known models to forecast this crisis. Thus, several models and methods were severally excluded and numerous sophisticated tools in mathematical finance, econometrics and computational economics are checked and revised in order to improve the modeling and forecasting of macroeconomic and financial time-series dynamics.

This is particularly crucial because the development of new tools and innovative methodologies can help to improve trading, investment financing decisions, equity modeling and risk management. This is also required to improve the comprehension of complex economic and financial systems and to enable the development of new approaches able to forecast future dynamics. For example, the recent developments of dynamic stochastic model have improved the analysis of macroeconomic policies. The analysis of monetary policies has also benefited from the recent developments in database, time series and panel data econometrics. Also, recent analyses and on-going research topics associated with alternative finance (ethical finance, energy finance, responsible and sustainable development) can offer new forms of finance, investment and value creation.

The third 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
- 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

- Real Estate Markets
- Energy Finance
- Historical Finance
- Complexity in Derivatives
- Capital Structure
- 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. A. Barnett, University of Kansas, Lawrence, Kansas, and Center for Financial Stability, New York City, USA.  
 F. Bec, University of Cergy Pontoise, France.  
 H. Ben Ameer, INSEEC, France.  
 M. Ben Salem, Erudite (UPEMLV) and Paris School of Economics, France  
 Ma. Bellalah, University of Jules Verne, France.  
 R. Davidson, McGill University, Canada & AMSE-GREQAM, France.  
 G. Dufrénot, Aix-Marseille University, France.  
 B. Dumas, INSEAD, France.  
 B. Egert, OECD.  
 Ph. Franses, Erasmus University Rotterdam, the Netherlands.  
 G. Gallais-Hamonno, University of Orléans, France.  
 E. Girardin, Aix-Marseille University, France.  
 J. Glachant, University of Evry, France.  
 S. Grégoir, EDHEC Business School, France  
 K. Hadri, Queen's University Belfast, UK.  
 S. Hall, Leicester University, UK.  
 F. Jawadi, University of Evry, France.  
 A. Kirman, Aix-Marseille University & EHESS, France.  
 S. Laurent, Maastricht University, the Netherlands.  
 B. Lehmann, University of California, San Diego, USA.  
 Th. Lux, University of Kiel, Germany.  
 F. Mihoubi, University of Evry, France.  
 B. Mizrach, Rutgers University, USA.  
 S. Onnée, INSEEC, France.  
 D. Peel, Lancaster University, UK.  
 A. Péguin-Feissolle, Aix -Marseille School of Economics, France.  
 G. Prat, University of Paris West Nanterre & CNRS, France.  
 Ch. Rault, University of Orléans, France.  
 S. Reitz, University of Kiel, Germany.  
 Ph. Rothman, East Carolina University, USA.  
 L. Sarno, City University London, UK.  
 O. Scaillet, HEC of Geneva, Switzerland.  
 A. Scannavino, University of Paris 2 Pantheon Assas, France.  
 R. Sousa, University of Minho, Portugal.  
 G. Talmain, University of Glasgow, UK.  
 A. Tarazi, University of Limoges, France.  
 T. Teräsvirta, Aarhus University, Denmark.  
 R. Tsay, University of Chicago, USA.  
 R. Uctum, University of Paris West Nanterre & CNRS, France.  
 D. Van Dijk, Econometric Institute, Erasmus University Rotterdam, the Netherlands.

## Submissions and Accommodation

All researchers in Economics and Finance are invited to submit their full papers in PDF format, in English, by e-mail to: [iscef2014@gmail.com](mailto:iscef2014@gmail.com). 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 and that the paper length should not exceed 30 pages. Authors should also indicate the **conference topic** associated with his/her paper. **PhD Students** are encouraged to submit their papers for presentation in the PhD workshops, which will be handled by Senior Researchers. 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 soon on the conference website: [www.iscef.com](http://www.iscef.com)

## Important dates

Deadline for submission: January 31, 2014.

Notification of final decision: February 10, 2014.

Author pre-registration: February 10, 2014 - March 10, 2014.

## Publication opportunities

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

- a special issue of *Applied Economics* (Taylor & Francis Group)
- a special issue of *Economic Modelling* (Elsevier)
- a special issue of *International Economics* (Elsevier)
- a special issue of *Macroeconomic Dynamics* (Cambridge University Press)
- a special issue of *Research in International Business and Finance* (Elsevier)
- a Volume with *Emerald Publishing*.