SCE

SOCIETY FOR COMPUTATIONAL ECONOMICS

INSEEC

UNIVERSITÉ de Picardie Jules Verne

université evry val-d'essonne

4th International Symposium
in Computational Economics and Finance (ISCEF)
April, 14-16, 2016, Paris

KEYNOTE SPEAKERS

Professor Hans AMMAN (University of Amsterdam, The Netherlands)
Professor Bruce HANSEN (University of Wisconsin-Madison, The USA)
Professor Søren JOHANSEN (University of Copenhagen, Denmark)
Professor. Barbara ROSSI (University of Pompeu Fabra, Spain)
Professor Kenneth D. WEST (University of Wisconsin, The USA)

GUEST OF HONOR

Professor Katarina JUSELIUS (UNIVERSITY OF Copenhagen, Denmark)

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	Derivative pricing	Genetic models in economics and finance
Financial Crisis aspects	Risk algorithms	DSGE Models
Portfolio Management	Volatility Modeling	Macro-econometric Models
Financial Markets	Empirical Finance	Macroeconomic Dynamics
Risk Management	Banking and Interest rate Dynamics	Agent based computing
International Finance	Heterogeneous Agent modeling	Computational Economics and Statistics
Financial Instability	Arbitrage	Computational Macroeconomics
Efficient Capital Market	Cognitive agent models	Monetary Policies
Behavioral finance	Neural models of economic processes	Economic simulation models
Market Microstructure	Algorithmic trading	Experimental Economics
Quantitative Finance	Financial physics	Forecasting
Exchange Rate Dynamics	Social networks	Nonlinearity and chaos
Computational Finance	Securitization	Switching Regime Models
Risk Premium Puzzle	Emerging Markets	Financial Econometrics
Real Estate Markets	Financial Risks	Nonlinear Dynamics
Energy Finance	Computational algorithms for finance	Data Analysis
Complexity in Derivatives	Experimental and prediction markets	Applied Econometrics
Financial Mathematics	Copula and financial complexity	Econo-physics

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

Scientific Committee

Submissions and Accommodation

All researchers in Economics and Finance are invited to submit their full papers in PDF format, in English, online via this link: http://iscef.com/submit-your-paper.html. 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. All papers should be in English. The submission of **organized sessions** is particularly encouraged. Propositions of sessions can be sent to: iscef2014@gmail.com.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

Important dates

Deadline for submission: **January 31, 2016**.
Notification of final decision: **February 14, 2016**.
Author pre-registration: **February 14, 2016 - March 10, 2016**.

Publication opportunities

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

- a special issue of *Computational Economics* (Springer)
- a special issue of *Economic Inquiry* (Wiley)
- a special issue of *Economic Modelling* (Elsevier)
- an issue of *Journal of International Financial Markets, Institutions and Money (Elsevier)*
- an issue of *Emerging Market Review* (Elsevier)
- an issue of *Journal of Multinational Financial Management* (Elsevier).
- a special issue of *Research in International Business and Finance (Elsevier)*