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Keynote & Guest of Honour Speakers

Giovanni Barone-Adesi, University of Lugano & Swiss Finance Institute, SWITZERLAND
Oldrich Alfons VASICEK (USA), University of Rochester, the UC Berkeley, USA
Ephraim Clark, Middlesex University, UK
M. Rocha Armada, Ex-EFMA President (www.efmaefm.org, 2019)
Aman Agarwal, Indian Institute of Finance & Finance India, INDIA
Nizar Touzi, Ecole Polytechnique, FRANCE
Farid Aitsahlia, University of Florida, USA

Honorary Committee

Gordon Alexander (University of Minnesota, USA) Bora Aktan (University of Bahrain, Manama)
Ephraim Clark (Middlesex University, UK) K.C. Chen (California State University, USA)
Georges Constantinides (University of Chicago, USA) Dilip Gosh (USA)

Conference Chairs, UCP-ISc PARIS

Mondher Bellalah* (UCP Paris); Jean-Luc Prigent* (UCP Paris), Ilies Abid (ISC Paris)
THEMA - Université de Cergy-Pontoise, FRANCE

Conference Scope

The globalization of financial markets, the recent impact of financial crisis, the creation of new monetary zones and the development of international trade impose new methods in Governance, investment and financing decisions, risk management and Basel II and III, corporate governance, and value creation, Islamic and conventional Economics and Finance and empirical testing. Therefore, it is important to develop new tools to evaluate the changes in risk management at the national and international levels and to review the features of investment, financing decisions, value creation, Entrepreneurship and SME business; corporate governance in international economies and in particular in emerging countries and regarding conventional and Islamic Financial Economics. It is also fundamental to implement and use modeling and forecasting techniques for risk management, definition and assessment of investment and financing decisions. Other economic issues could help these decisions, such as FDI, multilateral strategies, firms’ integration within the Mediterranean region. This international conference offers the opportunity to academics and professionals to discuss some issues in international investment and financing decisions. At the macroeconomic level, the ongoing economic opening and the new evolutions of prices on the international markets impose new challenges to central banks and governments. Islamic finance and banking is also embedded as one of the key issues. In fact, the rise of Shari’ah-based financial instruments is considered as a challenge to the practitioners of the conventional financial and banking industries, as well as to the researchers in financial economics who confront a huge set of theoretical premises inferred from the staples of Shari’ah (Qur’an & Sunnah). A separate PhD Workshop is proposed by Conference Chairs. The first page must mention Special Workshop. The objective is to help students to write scientific papers from the chapters in PHD.

Scientific Committee

A. Agarwal E. Briys B. Jacquillat F. Quittard-Pinon G. Barone-Adesi
R. Gillet M. Rocha Armada P. Poncet M. Brenan R. Aermoudt
H. Bouokez G. Constantinides R. Portait Y. Simon R. Webb
J. Sahut M. Bellalah A. Giovanni Barone J.L Prigent N. Touzi

Submission Guidelines, Reviewing Process & Best Three Papers Awards

Authors are invited to submit in word or pdf files on www.ifc-tunisia.com then by e-mail to: mondher.bellalah@gmail.com. All submitted articles will be reviewed. The best three papers will be awarded at the conference. The conference chair and the scientific committee will decide the best three papers presented during the conference. The maximum number of papers accepted by each author as leading author is one.

Important Dates

Deadline for paper Submission: February 15, 2020
Acceptance /Rejection: March 01, 2020
Definitive camera-ready version & Registration of Authors: March 15, 2020

Publications Opportunities
Previous Conference Keynote Speakers include the following Professors

**Harry M. MARKOWITZ (USA)** is the Principal of Markowitz Company and Adjunct Professor at Rady School of Management, University of California at San Diego, Nobel Laureate in Economic Sciences (1990). Dr. Markowitz has applied computer and mathematical techniques to various practical decision-making areas. In 1990 he shared the Nobel Prize in Economics for his work on portfolio theory with Merton H. Miller and William F. Sharpe.

**Edward C. PRESCOTT (USA)** is Regent’s Professor in Economics at W. P. Carey School of Business at Arizona State University, Nobel Laureate in Economic Sciences (2004). He shared the Nobel Prize in Economics for their work on dynamic macroeconomics: the time consistency of economic policy and the driving forces behind business cycles work on development of theory & methods for analyzing selective samples with Finn E. Kydland.

**Aman AGARWAL (India)** is Professor of Finance & Director (Rektor) at INDIAN INSTITUTE OF FINANCE (IIF). He is editing the quarterly refereed journal of finance - FINANCE INDIA as Executive Editor. He has been felicitated by being Enthroned to a Chair position of the St. Emillion Brotherhood (from 8th Century AD) by the Heritage City of Bordeaux, France (on 28th June 2007). A special Honour and Privilege given to World figures in Business, Arts and Science. He has also been felicitated by a nomination for the Honorary Doctorate of Finance by University of Cergy-Pontoise Thema, France (in 2007) and the Honorary Professorship as Professor of Uzbekistan by Tashkent State University of Economics, Uzbekistan (in 2002), a 88 years old prestigious university in Uzbekistan (estd. 1931), in recognition of his contribution to academics and literature. He has studied at some of the most illustrious Institutions like Delhi Public School, Delhi University, Indian Institute of Finance, Lomon School of Economics and Columbia University. He has had a short stint at The World Bank in Washington DC, USA.

**Nizar TOUZI (France)** is Professor at the École Polytechnique Department of Applied Mathematics (CMAP) in Palaiseau. A world expert in control problems of stochastic differential equations, he obtained major results in probabilistic representations of solutions of nonlinear partial derivative equations. His work on non-Markovian retrograde stochastic equations has enabled the construction of new viscosity solutions for Hamilton-Jacobi-Bellman-type equations on action-spaces. He has been granted the Bachelier Award for his work on controlling the volatility of derivative products in finance and for his algorithms of derivative hedging with constraint.

**James J. HECKMAN (USA)** is the Henry Schultz Distinguished Service Professor in Economics at University of Chicago; Director of the Center for the Economics of Human Development; Co-Director, Human Capital and Economic Opportunity Global Working Group. Nobel Laureate in Economic Sciences (2000). He shared the Nobel Prize in Economics for his work on development of theory & methods for analyzing selective samples with Daniel L. McFadden.

**Giovanni BARINE-ADESI (Switzerland)** is Professor of Finance theory and director at the Swiss Finance Institute, University of Lugano. His research interests lie in derivative pricing & studies of market volatility. In recent research, Prof. Barone-Adesi tackles the topic of system-wide volatility from a behavioral finance perspective. His more recent works concern the pricing of index options, barrier options, gold derivatives.

**Oldrich Alfons VASICEK (USA)** is Principal of Vasichek Associates and is a founding partner of KMV Corporation and served as Special Adviser to Moody’s KMV. He has been VP in the Management Science Dept. of Wells Fargo Bank and has been at University of Rochester, the UC Berkeley, and at Ecole Supérieure des Sciences Economiques et Commerciales (ESSEC) in France. Dr. Vasicek works in mathematical finance, particularly on development of quantitative models of firms, financial instruments and financial markets. He has published over 30 articles in financial and mathematical journals and has received a number of honors, including the Graham and Dodd Award, the Roger F. Murray Prize, the Award of the Institute for Quantitative Research in Finance, the IAFE Financial Engineer of the Year Award, and the Risk Magazine Lifetime Achievement Award. He has been inducted into the Derivatives Strategy Hall of Fame, the Fixed Income Analysts Society Hall of Fame, and the Risk Magazine Hall of Fame. His theory of term structure of interest rates is recognized as genesis in finance, in using retrograde stochastic differential equations as well as for the development of adapted numerical methods.

**Farid AITSAHLIA (USA)** is Assistant Professor at the University of Florida. His undergraduate degree in Mathematics is from the University of Algiers. His M.S. and Ph.D. degrees in Operations Research are from Stanford University. He has spent several years in industry before moving to academia. He has been at Hewlett-Packard Laboratories before and right after he obtained doctoral degree. He then joined Silicon Valley start-ups, Financial Engines and
Demand Tec, before joining the University of Florida. His research areas are Asset pricing models, computational methods in finance, risk management, financial engineering, market microstructure. He is the Editor-in-Chief of Journal of Risk.

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