5th International Symposium in Computational Economics and Finance (ISCEF), April, 12-14, 2018, Paris
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April, 12-14, 2018, Paris

KEYNOTE SPEAKERS

Professor Herbert Dawid (Bielefeld University, Germany)  
Professor James Hamilton (University of California San Diego, the USA)  
Professor Alan Kirman (Aix-Marseille School of Economics, France)  
Professor Anders Rahbek (University of Copenhagen, Denmark)

ORGANIZERS

Dr. Hachmi BEN AMEUR (INSEEC, France)  
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Dr. Fredj JAWADI (University of Evry, France)

With the support of the Society for Computational Economics: http://comp-econ.org/

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, the financialization of commodity 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, induced important volatility excess for commodity prices 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, commodity markets, responsible and sustainable development) can offer new forms of finance, investment and value creation to regulate conventional financial system.

The fifth International Symposium in Computational Economics and Finance (ISCEF) 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, finance and commodities during these turbulent times. The conference will also serve as a valuable platform for discussing innovative and thought-provoking ideas and modeling approaches 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:

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<td>Copula and financial complexity</td>
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This international conference includes plenary sessions and parallel sessions. It also plans to include a separate PhD workshop and poster sessions.

**Scientific Committee**

C. Alexander, University of Sussex, The UK.
H. Amman (University of Amsterdam, The Netherlands)
W. A. Barnett, University of Kansas, Lawrence, Kansas, and Center for Financial Stability, New York City, The USA.
H. Ben Ameur, INSEEC, France.
R. Davidson, McGill University, Canada.
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D. Van Dijk, Econometric Institute, Erasmus University Rotterdam, the Netherlands.
K. D. West, University of Wisconsin, The USA.
W. Wilson, University of Oregon, The USA.
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. The author 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, 2018**.
Notification of final decision: **February 14, 2018**.
Conference registration: **February 14, 2018 - March 10, 2018**.

**Publication opportunities**

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

- a possible special issue of *Computational Economics*.
- a possible special issue of *Econometrics Journal*.
- a possible special issue of *Economic Modelling*.
- a possible special issue of *Journal of Economic Behavior and Organization*.
- a possible special issue of *the Energy Journal*.
- a possible section of *Journal of International Financial Markets, Institutions and Money*.
- a possible section of *European Journal of Operational Research* (The best papers might be submitted to a regular issue of *EJOR* for consideration for publication. They will be pre-selected by the organizers and sent to review by the editors of *EJOR*).