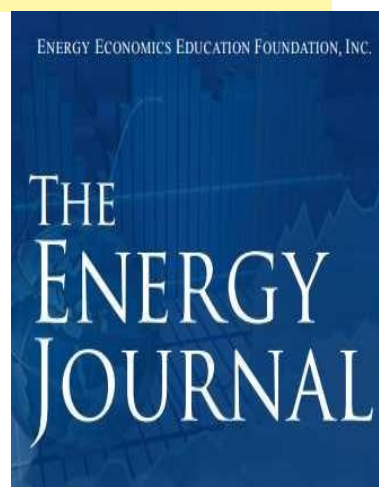
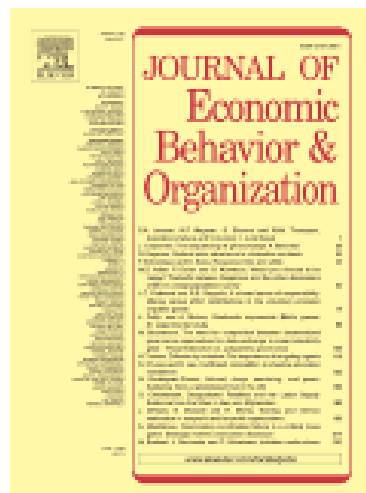


# SCE

SOCIETY FOR COMPUTATIONAL ECONOMICS

**INSEEC U.**  
RESEARCH CENTER



**5<sup>th</sup> 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)  
**Dr. Makram BELLALAH** (UPJV, France)  
**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:

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 Theory	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
Commodity markets	Economic Decision	Continuous and Discrete Optimization
Energy efficiency	Economic behavior	Econometric Theory
Energy & environmental issues	Economic Organizations	Simulation modeling
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

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 Ameer, INSEEC, France.  
R. Davidson, McGill University, Canada.  
G. Dufrénot, Aix-Marseille School of Economics, France.  
F. X. Diebold, University of Pennsylvania, the USA.  
B. Dumas, INSEAD, France.  
B. Egert, OECD, France.  
Ph. Franses, Erasmus University Rotterdam, the Netherlands.  
R. Gencay, Simon Fraser University, Canada.  
K. Hadri, Queen's University Belfast, The UK.  
S. Hall, Leicester University, The UK.  
B. Hansen (University of Wisconsin-Madison, The USA)  
C. Hommes (University of Amsterdam, The Netherlands)  
F. Jawadi, University of Evry, France.  
S. Johansen, (University of Copenhagen, Denmark)  
A. Kirman, Aix-Marseille University & EHESS, France.  
K. J. Lansing, Federal Reserve Bank of San Francisco, The USA.  
B. Lehmann, University of California, San Diego, The USA.  
Th. Lux, University of Kiel, Germany.  
S. Mallick, University of London, The UK.  
B. Mizrach, Rutgers University, The USA.  
G. Monokroussos, European Commission- Joint Research Centre, Italy.  
D. Peel, Lancaster University, The UK.  
G. Prat, University of Paris West Nanterre & CNRS, France.  
S. Reitz, University of Kiel, Germany.  
B. Rossi, University of Pompeu Fabra, Spain.  
Ph. Rothman, East Carolina University, The USA.  
L. Sarno, City University London, The UK.  
O. Scaillet, HEC of Geneva, Switzerland.  
A. Serletis, University of Calgary, Canada.  
G. Talmain, University of Glasgow, The UK.  
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.  
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](mailto: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](http://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*).