



**6th International Symposium
 in Computational Economics and Finance (ISCEF),
 October, 29-31, 2020, Paris**

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KEYNOTE SPEAKERS

Professor Cars HOMMES (University of Amsterdam, the Netherlands)

Professor Cheng HSIAO (University of Southern California, the USA)

Professor Esfandiar MAASOUMI (Emory University, the USA)

Professor Whitney NEWEY (Massachusetts Institute of Technology, the USA)

ORGANIZERS

Dr. Hachmi BEN AMEUR (INSEEC School of Business & Economics, France)

Prof. Fredj JAWADI (University of Lille, France)

with the support of **the Society for Computational Economics**: <http://comp-econ.org/>

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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 sixth 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 symposium includes plenary sessions, parallel sessions and a PhD Workshop. It also plans to include a separate Meeting with Editors.

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
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S. Hall, Leicester University, The UK
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C. Hommes, University of Amsterdam, The Netherlands
F. Jawadi, University of Lille, France
S. Johansen, University of Copenhagen, Denmark
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K. J. Lansing, Federal Reserve Bank of San Francisco, The USA
Th. A., Lubik, Federal Reserve Bank of Richmond, 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
E. Severin, University of Lille, France
G. Talmain, University of Glasgow, The UK
T. Teräsvirta, Aarhus University, Denmark
R. Tsay, University of Chicago, The 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/sessions, 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

New Deadline for submission: **July 5, 2020**.

Notification of final decision: **July 15, 2020**.

Conference registration (early registration): **Until September 15, 2020**.

Publication opportunities

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

- a special issue of *Applied Economics*.
- a special issue of *Computational Economics*.
- a special issue of *Econometrics*.
- a special issue of *Econometrics Reviews*.
- a special issue of *Economic Modelling*.