Thursday, 30th November

9:00-9:30 Welcome coffee

9:30-11:00 Session 1

Chairman: Frédéric Karamé, University of Le Mans

1) Title: Financial Inclusion and Economic Growth in India: Cointegration and Causality Analysis
   Authors: Matthieu Ballandonne, ESSCA School of Management
   Tahar Benkhodja, ESSCA School of Management
   Cyril Fouillet, ESSCA School of Management

2) Title: A New Particle Filtering Approach to Estimate Stochastic Volatility Models with Markov-Switching
   Author: Frédéric Karamé, University of Le Mans

3) Title: Some extensions of the Cramér-Lundberg model in ruin theory
   Author: Jérôme Spielmann, University of Angers
4) Title: Forecasting and risk management in ASEAN Stock Exchange  
   Authors: **Nguyen Manh Ha**, Institute of Economics and Management, Nantes  
            & Faculty of Banking and Finance, Hanoi  
            DARNÉ Olivier, Institute of Economics and Management, Nantes  
            PHAM Thi Hong Hanh, Institute of Economics and Management, Nantes

11:00- 11:30 Coffee break

11:30-12:30 Keynote Speaker (Professor Ephraim Clark, Middlesex University)

12:30-2:00 Lunch

2:00-3:30 Session 2

   Chairman: Bertrand Maillet, EM Lyon Business School & Variances

5) Title: Risk management of time varying floors for dynamic portfolio insurance  
   Authors: **Hechmi Ben Ameur**, Insee Business School  
            Jean-Luc Prigent, University of Cergy

6) Title: A Meta-analysis of Systemic Risk Measures for gauging Financial Stability  
   Authors: Massimiliano Caporin, University of Padua - Padova  
            Michele Costola, SAFE Goethe University Frankfurt  
            Jean-Charles Garibal, University of Orleans and Variances  
            **Bertrand Maillet**, EM Lyon Business School and Variances

7) Title: Volume-volatility relationship in energy Markets  
   **Zied Ftiti**, EDC Business School  
   Fredj Jawadi, University of Evry  
   Hechmi Ben Ameur, ISEEC Business School  
   Waël Louhichi, ESSCA School of Management

8) Title: Harvesting Commodity Styles: An Integrated Framework  
   Authors: Adrian Fernandez-Perez, Auckland University of Technology  
            Ana-Maria Fuertes, Cass Business School, City University, London  
            **Joëlle Miffre**, Audencia Business School
3:30-4:00 Coffee break

4:00- 5:30 Session 3

Chairman: Joëlle Miffre, Audencia Business School

9) Title: What is a SIFI? On the Systemic Importance of Financial Institutions as determined by an Extended CAPM with Systemic Risk
Authors: Jean-Charles Garibal, University of Orleans and Variances
Patrick Kouontchou, Univ. Lorraine - Metz
Bertrand Maillet, EMLyon Business School and Variances

10) Title: Dependence of commodity spot-futures markets: Helping investors turn profits
Authors: Sana Ben Kbaier, University Paris Dauphine and University of Tunis, ISGT
Anna Creti, University Paris Dauphine
Zied Ftiti, EDC Paris Business School

11) Title: Annual Report Readability and Stock Liquidity
Authors: Sabri Boubaker, Champagne School of Management, Troyes & IRG, University of Paris Est, France
Dimitrios Gounopoulos, University of Bath School of Management
Hatem Rjiba, ESSCA School of Management & IRG, University of Paris Est

12) Title: On a stochastic process with correlated random coefficients
Author: Frédéric Proïa, University of Angers

7:00 Gala Diner
Friday 1st December

9:00-10:30 Session 4

Chairman: Yannick Lucotte, University of Orléans

13) Title: Banking sector concentration, competition and financial stability: the case of the Baltic countries
Authors: Juan Carlos Cuestas, Eesti Pank, Research Department

Yannick Lucotte, University of Orléans & PSB Paris School of Business
Nicolas Reigl, Eesti Pank, Research Department

14) Title: The competition-stability controversy in banking. Further evidence from the EU-28
Authors: Alin Andrieş, Alexandru Ioan Cuza University of Iasi, Romania
Bogdan Căpraru, Alexandru Ioan Cuza University of Iasi, Romania
Yannick Lucotte, University of Orléans & PSB Paris School of Business
Nicoleta-Livia Pintilie, Alexandru Ioan Cuza University of Iasi, Romania & University of Orléans

15) Title: Does employee board representation matter for the relevance of CSR reporting?
Authors: Amal Boukadhaba, Le Mans University
Haithem Nagati, ICD International Business School
Mehdi Nekhili, Le Mans University & ICD International Business School

16) Title: Corporate Social Responsibility Practices and Financial Distress Risk
Authors: Asif Saeed, IRG, Universite Paris-Est Creteil & COMSATS Institute of Information Technology, Pakistan
Sabri Boubaker, Champagne School of Management, Troyes & IRG, Universite Paris-EST Creteil, France
Alexis Cellier, IRG, Universite Paris-EST Creteil,
10:30-11:00 Coffee break

11:00-12:30 Session 5

Chairman: Sabri Boubaker, Champagne School of Management & IRG

17) Title: Is the company performance endogenous to ownership concentration? Evidence from the Romanian Mass Privatization
Author: Diana Pop, University of Angers

18) Title: Diversity of information loss: Evidence from media coverage
Authors: Dionisis Philippas, ESSCA School of Management
Catalin Dragomirescu-Gaina, Universita Cattolica del Sacro Cuore
Dimitrios Asteriou, Oxford Brookes University
Efthymios Tsionas, Lancaster University Management School & University of Economics and Business, Athens

19) Title: Peer effects in corporate fraud
Authors: Asad Ali Rind, IRG, Universite Paris-EST Creteil, France
Sabri Boubaker, Champagne School of Management, Troyes & IRG,
Universite Paris-EST Creteil
Souad Lajili Jarjir, IRG, Universite Paris-EST Creteil

20) Title: Does Board Gender Diversity Affect Audit Fees? The Role of Female Directors’ Attributes
Authors: Ammar Ali Gull, University of Maine
Mehdi Nekhili, University of Maine & ICD International Business School
Haithem Nagati, ICD International Business School

12:30-2:00 Lunch
2:00-4:00 Session 6

Chairman: Iryna Veryzhenko, CNAM

21) Title: Market structure or traders’ behavior? A multi-agent model to assess flash crash phenomena and their regulation
Authors: Iryna Veryzhenko, Labex ReFi, LIRSA-CNAM
Nathalie ORIOL, University of Nice Sophia-Antipolis

22) Title: A Remark on Hedging when Assets can Jump
Author: Abdou KELANI, ESSCA School of Management

23) Title: Time-varying Persistence in the Oil Market and its Determinants
Authors: Robinson Kruse, Aarhus University, Department of Economics and Business
Christoph Wegener, IPAG Business School & Center for Risk and Insurance, Hannover

24) Title: OIL and Equity Market Integration
Authors: Khaled Guesmi, IPAG Business School
Stéphane Goutte, Université Paris 8

25) Title: Dynamic Hedging with Futures: Monte Carlo Study for Properties of Copula-GARCH Modeling
Authors: Hassen Raïs, ESSCA School of Management
Waël Louhichi, ESSCA School of Management

4:00 Conference closing