Quantitative Finance & Data Analytics Meeting
Annual Conference 2024

QFDAM 2024 | *Sustainability*

PARIS 23-24 MAY 2024

Thursday 23rd May 2024

08:30 – 09:30

Conference Registration and Distribution of Material

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09:30 – 10:00

Welcoming Talk

Professor Guillaume SCHIER
Dean of faculty & Dean of research of ESSCA School of Management
(Lecture Theatre LE DUFF)

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10:00 – 11:00

Keynote Speech
Professor Shuang REN
The Queen's University of Belfast - UK
(Lecture Theatre LE DUFF)

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11:00 – 11:30

Tea & Coffee Break

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Thursday 23rd May 2024

11:30 – 13:00

Session PI: Risk, Uncertainty and Financial Markets (Lecture Theatre B203)
Session Chair: Oussama BEN HMIDEN

The Relationship between Twitter Uncertainty Measures and Stock Market Returns during COVID-19 crisis
Salma Hamrouni, *Montassar Zayati & Makram Bellalah*

Modeling Systematic Risk in the European Football sector: Evidence from Listed Clubs and Market Indices
Amine Nabli *& Haykel Hamdi*

NLP and Regularized Multinomial Logistic Regression for Enhanced ESG Extraction and US Stock Market R
Prediction: From Disclosure to Action
Farah Nasri *& Salim Ben Sassi*

Session PII: Banking and Financial Risk (Lecture Theatre B304)
Session Chair: John ZHANG

Macroeconomic Consequences of Banking Crises - An Overview
Christoph Weber

Impact of State Guaranteed Loans in France on financial statements during Covid-19 crisis
Constantin foreau*, Isabelle Girerd-Potin & Youssef Khoali*

Machine Learning, Financial Markets and the Macroeconomy: Can Macroprudential Policy be Microtarget
Max Berre

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13:00 – 14:45

Lunch Break

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Thursday 23rd May 2024

14:45 – 16:15

Session PIII: Quantile & High-frequency Methods (Lecture Theatre B304)
Session Chair: Christoph WEBER

Cross-Border Trading and Price Discovery in a High-Frequency market
Stéphanie Ligot*, Roland Gillet & Iryna Veryzhenko*

Quantile connectedness in return and volatility among AI tokens and semiconductor stocks
Zaghum Umar, ***Sinda Hadhri****, Andrew Phiri & Tamara Teplova*

Assessing linkages between supply chain Tokens and other assets: Evidence from a time-frequency quantile connectedness approach.
Marouene Mbarek *& Badreddine Msolli*

Session PIV: Contagion, AI & Financial Markets (Lecture Theatre B305)
Session Chair: Makram BELLALAH

Exploring Limit Order Book Behavior through Generative AI Modeling
Ikrame Ben Slimane & ***Jihed Majdoub***

Financial Contagion on Major African Stock Markets: Evidence from Wavelet Analysis
Salim Ben Sassi & ***Oussama Kchaou***

Leveraging Futures Hedging Methods and ADCC-GOGARCH Models for Hedging MSCI Spot Indices with Commodity Futures
Fredj Amine Dammak*, Nejib Hachicha, Mohammad Isleimeyah & Amine Ben Amar*

Session PV: Governance and Risk Management (Lecture Theatre B307)
Session Chair: Loredana URECHE RANGAU

Lending behaviour of individuals under risk: evidence from a fraudulent P2B online lending platform
Ramzi Benkraiem, Peng Cheng, Rong Ding, Tong Li & ***John Zhang***

Voting behavior of institutional investors about (re)election resolutions and impact of the board composition the french context
Loïc Dubois

Managing communication to meet the target in reward-based crowdfunding, Ulule case
Imèn Mokrani El Bougrini *& Elias Erregragui*

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Thursday 23rd May 2024

16:15 – 16:50

Tea & Coffee Break

17:00 – 18:00

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Keynote Speech
Professor Cheng-Few LEE
Rutgers University - *USA*
(Lecture Theatre LE DUFF)

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21:00

Conference Gala Dinner

Friday 24th May 2024

09:30 – 10:00

Welcoming Coffee

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10:00 – 11:00

Keynote Speech
Professor Anna CRETI

PSL, Université Paris-Dauphine - France
(Lecture Theatre LE DUFF)

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11:00 – 12:30

Session PVI: Ethical and Sustainable Finance (Lecture Theatre B304)
Session Chair: Dejan GLAVAS

Digital corporate social responsibility disclosure on the stock market performance of Tunisian banks
Makrem Sassi *& Jihed Majdoub*

US Funds & apos; returns-based ESG extraction and value-weighted extreme portfolio analysis: A Comprehensive Quantile Regression Approach and Beyond
Farah Nasri & ***Salim Ben Sassi***

From raw data to final scores: How to get ESG rating upgrades or downgrades
Amal Aouadi *& Lin Ma*

Session PVII: MCDMA and Financial Econometrics (Lecture Theatre B203)
Session Chair: Stéphanie LIGOT

Two-Phase Three-Median (2P3M): The 2P3M Approach and Its Application
Zheng-Yun Zhuang*, Shyan-Ming Yuan & Huang-Hsing Pan*

Linking Mathematical Models with Regression Models: A Short Example from an Empirical Study on Driving Consumers' WTV Conditioned by a Mall's Dual-pricing Policy
Zheng-Yun Zhuang*, Noureddine Kouaissah & Shyan-Ming Yuan*

Introducing a new GVAR causality model: Evidence from the Financial System in Europe
Konstantinos N. Konstantakis, ***Panayotis G. Michaelides****, Panos Xidonas & Dimitris Kosmas*

Friday 24th May 2024

12:30 – 14:00

Lunch Break

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14:00 – 15:30

Session PVIII: Energy and Financial Markets (Lecture Theatre B203)
Session Chair: Anna CRETI

Climate Policy, Financial Development and Clean Energy Capacities in the EU: Policy Implications for the COP28
***Mahmoud Hassan**, Ji-Yong Lee, Marc Kouzez & Sami Ben Jabeur*

Does Sovereign Creditworthiness Affect Renewable Energy: Empirical Evidence from African Countries
***Oussama Ben Hmiden**, Jean Charles Garibalb, Abderrahman Jahmanec & Didier Tatoutchoup*

Macroeconomic drivers of CO2 emissions: a panel estimation for four African countries
Samuel OWUSU

Session PIX: Sustainability (Lecture Theatre B304)
Session Chair: Amal AOUADI

Exploring Copula-Based Methods in Financial Modeling
***Mohammed Ahnouch** & Halima Baghad*

Modeling corporate failure: A study of French zombie firms
*Eric Séverin & **David Veganzones***

Quantile-frequency connectedness among commodity futures markets
***Amal Abricha**, Amine Ben Amar & Makram Bellalah*

Session PX: Machine learning and financial risks (Lecture Theatre B305)
Session Chair: Salim BEN SASSI

Microtargeting Startup Valuation Using Supervised Machine Learning: Which Factors Matter Most?
Max Berre

Does financial regulation affect the profit efficiency and risk of banks? Evidence from MENA region's conventional banks
***Mariem Jendoubi** & Salim Ben Sassi*

How attentional are retail investors to medium-sized stock returns? A Machine learning approach based on Internet search queries
***Sarra Ghaddab**, Christian De Peretti & Lotfi Belkacem*

Friday 24th May 2024

Session PXI: Contagion and Financial markets (Lecture Theatre B307)
Session Chair: Zheng-Yun ZHUANG

Stock Market Contagion in the Time of Coronavirus: A Multivariate AR-FIAPARCH–DCC Approach
Farah Deddech*, Montassar Zayati & Makram Bellalah*

Does Departure from Benford’s Law Improve Intraday Stock Returns Prediction?
Amal Ben Hamida*, Christian De Peretti & Lotfi Belkacem*

Excessive co-movements between stock market, oil market, and geopolitical risk during the Russo-Ukrainian crises
Sahar Chaabi*, Haykel Hamdi & Ikrame Ben Slimane*

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15:30

Closing Conference, Special Issues & QFDAM 2025

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