

ICMFII 2011 Conference Program

Preliminary Draft

THURSDAY		
8.30 - 9.30		Registraton
9.30 - 9.50		Opening Ceremony
9.50 - 10.50	K1-1	Post-Markowitz Multi-criterion Portfolio Selection Decision Making (Chair: Fouad Ben Abdelaziz)
		Ralph E. Steuer
10.50 - 11.10		COFFEE BREAK
		S1 - MCDM approaches to financial and managerial problems of investment (Chair: Enrique Balletero)
11.10 - 11.30	S1-1	Project Finance for solar power plants: a compromise- statistic approach to arbitration decision for agreements
		Ana Garcia-Bernabeu, Antonio Benito and Lucía Esteve
11.30 - 11.50	S1-2	Portfolio choice: A meanvariance-stochastic goal programming approach from multiple observation periods of random returns
		Mila Bravo and David Plà-Santamaría
11.50 - 12.10	S1-3	Investing in art: a multi-criteria ranking for oil painting reproductions
		Enrique Balletero and Paloma Pareja
12.10 - 12.30	S1-4	Choosing the Appropriate Goal Programming Variant for Multi-Attribute Portfolio Selection
		Trigui Hanen, Chabchoub Habib and Belaid Aouni
12.30 - 14.00		LUNCH
		S2 - MCDM techniques for banking, portfolio slection and corporate governance (Chair: Hatem Masri)
14.00-14.20	S2-1	Earnings Management and Banking Performance: A Stochastic-Frontier Analysis on US Banking Mergers
		Schalck Christophe, Imène Ben Fredj and Amira Neffati
14.20 - 14.40	S2-2	A Multiple Criteria Model to Evaluate Corporate Governance Quality
		Hatem Masri and Boubaker Sabri
14.40 - 15.00	S2-3	Fair Value or Cost Method: Analytical Hierarchy Process to the Multiple Criteria Problem
		Khelif Hichem, Mohsen Souissi and Hichem Kamoun
15.00 - 15.20	S2-4	Venture Capitalists investment decision: Do social capital and network ties, between venture capitalists and new venture matter?
		Bouzahir Brahim and Ahmed Chakir
15.20 - 15.50		COFFEE BREAK
		S3 - Stochastic Multiple Objective Programming for Portfolio Slection (Chair: Chabchoub Habib)
15.50 - 16.10	S3-1	Multiobjective stochastic portfolio selection problem with random beta
		Fouad Ben Abdelaziz and Meryem Masmoudi
16.10 - 16.30	S3-2	Portofolio Selection using Belief function
		Hatem Masri and Fouad Ben Abdelaziz
16.30 - 16.50	S3-3	Scenario Generation for Multi-objective stochastic Portfolio Selection
		El Fayedh Rimeh, Foued Ben Abdelaziz and Belaid Aouni
20.00 - 22.30		CONFERENCE DINNER

FRIDAY		
		S4 - Multidimensional Finance, Insurance and Investment I (Chair: Serafini Paolo)
8.30 - 8.50	S4-1	Target probability efficient sets via separating hyperplanes: an application to portfolio selection Serafini Paolo and Flavio Pressacco
8.30 - 8.50	S4-2	Multimoora Optimization decides on a Bank Loan to buy Property Brauers Willem Karel and Edmundas Kazimieras Zavadskas
8.50 - 9.10	S4-3	How to Invest in Belgian Shares by Multimoora Optimization Brauers Willem Karel
9.10 - 9.30	S4-4	Generalized Method of moments estimation for random coefficient autoregressive models on a plane Mehri Houda and Kharfouchi Soumia
9.30 - 10.30	K2-1	Framing financial decisions as part of a multidimensional financial management process (Chair: Belaid Aouni) Jaap Spronk
10.30 - 11.00		COFFEE BREAK
		S5 - Multi-Objective Optimization in Finance (Chair: Krichen Saoussen)
11.00 - 11.20	S5-1	Portfolio selection through the fuzzy stochastic goal programming Messaoudi Leila and Abdelwaheb Rebai
11.20 - 11.40	S5-2	Group Selection Problems by two decision makers Krichen Saoussen and Sihem Ben Jouida
11.40 - 12.10	S5-3	Effect of Derivative Instruments Use on Capital Market Risk: Evidence from Banks in Developed and Emerging Countries Keffala Rochdi, Christian de Peretti and Chia-Ying Chan
12.10 - 12.30	S5-4	Multi-objective optimization for the asset allocation of non-life insurance companies Jarraya Bilel and Abdelfettah Bouri
12.30 - 14.00		LUNCH
14.00 - 19.00		Half-day sightseeing tour for Carthage and Sidi Bou Said
SATURDAY		
		S6 - Multidimensional Finance, Insurance and Investment II (Chair: Abdelfettah Bouri)
8.30 - 8.50	S6-1	Does Fair Value Financial instruments constitute a new channel of contagion? Halioui Khamoussi and Gharbi Leila
8.50 - 9.10	S6-2	Stock market interdependance and its determinants: comparative analysis of developed and emeing Gatti Dora
9.10 - 9.30	S6-3	Accounting treatment of R&D and earnings management motivation: an empirical study on french listed companies Triki Damak Sana and Kharfouchi Soumia
9.30 - 9.50	S6-4	Oil Shock Transmission to Stock Market Returns: Wavelet-Multivariate Markov Switching GARCH Approach Jammazi Rania
9.50 - 10.20		COFFEE BREAK
		S7 - Metaheuritics (Chair: Peng Xiaofeng)
10.20 - 10.40	S7-1	Formulate Corporate Social Responsibility in China by Multiple Objective Portfolio Selection and Optimize by Multiple Objective Genetic Algorithms Peng Xiaofeng, Wu Fen and Qi Yue
10.40 - 11.00	S7-2	New prospect of Co-Evolutionary Particle Swarm Optimization via Strong Adaptation Intelligent Agent Saadaoui Ray and Abdelfettah BOURI
11.00 - 11.20	S7-3	Crude oil price Forecasting: Experimental Evidence from Wavelet decomposition and Neural Network Modelling Jammazi Rania and Chaker Aloui
11.20 - 11.40	S7-4	Explaining Economic Performance by Entrepreneurship Capital Using new computational approach (GA-multivariate panel VAR) Mrabet Abir and Hachicha Nizar
11.40 - 12.00		Closing Ceremony