OVERVIEW OF THE PROGRAM

Sunday, June 26, 2016

START	END	TYPE OF ACTIVITY	LOCATION
20:00	22:00	Informal social evening and welcome reception	Plaça de Dins

Monday, June 27 2016

START	END	TYPE OF ACTIVITY	LOCATION
8:30	9:30	**Registration**	Main Hall Building Ferrándiz
9:45	10:30	**Opening session**	Conference Hall Building Carbonell
10:30	11:30	**Plenary session** *Invited speaker*: Prof. Ralph Steuer, University of Georgia, USA. *Title*: “On the addition of Practicalities and a Third Criterion to Standard Mean-Variance Markowitz Portfolio Selection”	Conference Hall Building Carbonell
11:30	12:00	Coffee Break	Main Hall Building Ferrándiz
12:00	13:30	**Session 1: “MCDM in Banking and Finance”** Chair: David Pla-Santamaria	Room A1 (FBA1)
		Session 2: “Insurance, risk and taxation” Chair: Ana M. Garcia-Bernabeu	Room A2 (FBA2)
13:30	15:00	Lunch	Campus Canteen
15:30	17:00	**Session 3: “Multidimensionality in DEA in banking, finance and insurance I”** Chair: Trinidad Casasús	Room A1 (FBA1)
		Session 4: “Fuzzy Sets in banking, finance and insurance” Chair: Blanca Pérez-Gladish	Room A2 (FBA2)
17:00	18:30	**Session 5: “Multidimensionality in DEA in banking, finance and insurance II”** Chair: Blanca Pérez-Gladish	Room A1 (FBA1)
18:30	20:30	Alcoy City Tour	Main Hall Building Ferrándiz

Tuesday, June 28 2016

START	END	TYPE OF ACTIVITY	LOCATION
9:00	10:30	**Session 6: "Socially Responsible Decision Making I"** Chair: Blanca Pérez-Gladish	Room A1 (FBA1)
		Session 7: "Portfolio Selection" Chair: Mila Bravo	Room A2 (FBA2)
10:30	11:00	Coffee break	Main Hall Building Ferrándiz
11:00	12:30	**Session 8: "Socially Responsible Decision Making II"** Chair: David Pla-Santamaria	Room A1 (FBA1)
		Session 9: "General multidimensional aspects in banking, finance and insurance" Chair: Blanca Pérez-Gladish	Room A2 (FBA2)
13:00	14:00	**Plenary session** Invited speaker: Prof. Michael Doumpos (University of Creta, Greece) Title: "Development of Multicriteria Models for Credit Rating: An Overview and Empirical Results for Rating Payment Behavior"	Conference Hall Building Carbonell
14:00	15:30	Lunch	Restaurant La Pericana
16:00	16:45	**Joint Research Activator Tables**	I3L1 Building Georgina Blanes
17:00	18:00	**Plenary session** Invited speaker: Prof. Belaid Aouni (University of Qatar, Qatar) Title: "Multi-Attributes Financial Portfolio Selection through Goal Programming Model: State-of-Art"	Conference Hall Building Carbonell
18:00	18:30	**Closing session**	Conference Hall Building Carbonell
21:00	00:00	Gala Dinner	"Sercotel Ciutat d'Alcoi Restaurant"

WEDNESDAY, June 28, 2016

START	END	TYPE OF ACTIVITY	LOCATION
9:00	18:00	Valencia guided tour and lunch at “Panorama Restaurant’’	Valencia

DETAILED PROGRAM (ORDINARY SESSIONS)

MONDAY, 27 JUNE	12:00-13:30	
SESSION 1	MCDM in banking and finance	**Room A1 (FBA1)**
CHAIR	David Pla-Santamaria	
1	“Assessment of some MCDA methods: a new test”, Chergui Zhor and Abbas Moncef	
2	“On the use of multiple criteria distances to find robust cash management policies” Salas-Molina F.; Pla-Santamaria, D.; Rodríguez-Aguilar, J.A.	
3	“A Multiple Objective Stochastic Programming model for Working Capital” Masri, H. and Yomna Abdulla	
4	“A multicriteria approach to establishing interest rates for Spanish credit applicants” Pla-Santamaria, D.; Bravo, M.; Reig, J.	
5	“Including financial criteria in the strategic planning of knowledge repository operation” Skulimowski, A.M.J.	

MONDAY, 27 JUNE	12:00-13:30	
SESSION 2	Insurance, Risk and Taxation	**Room A2 (FBA2)**
CHAIR	Ana M. Garcia-Bernabeu	
1	"Flexible remuneration: implementation and fiscal treatment in Spain of the main used products", Sarasa, C.; Sarasa-Pérez, J.; Asensi-Rodríguez, N.	
2	"Efficiency Convergence and Integration in European Life Insurance Markets", Cummins, D. and Rubio-Misas, M.	
3	"Debt conservatism and corporate taxes in Spanish listed firms". Clemente-Almendros, J.A. and Sogorb-Mira, F.	
4	"A method of solving robust financial problem". Cheikh, A.	

MONDAY, 27 JUNE	15:30-17:00	
SESSION 3	Multidimensionality in DEA in banking, finance and insurance I	**Room A1 (FBA1)**
CHAIR	Trinidad Casasús	
1	"Analysing the performance of agri-food cooperatives: a case study", Sarasa, C. and Sarasa-Pérez, J.	
2	"Analysis of the efficiency of the auditing firms in Spain", Sarasa, C.; Donet-Brines, E., Polo-Garrido, F., Sarasa-Pérez, J.	
3	"The use of geotextiles in citrus groves as an environmental alternative. Study of their efficiency", Giménez-Morera, A.; Capó, J., Sarasa, C.	
4	"Private Nursing Homes. Study of their efficiency", Giménez-Morera, A. and Capó, J.	

MONDAY, 27 JUNE	15:30-17:00	
SESSION 4	Fuzzy Sets in banking, finance and insurance	**Room A2 (FBA2)**
CHAIR	Blanca Pérez-Gladish	
1	“Discrete fuzzy system orbits as a portfolio selection method”, Perez-Gonzaga, S.; Miró-Martinez, P.; Jordán-Núñez, J.	
2	“Doing Good by Doing Well: A MCDM framework for evaluating Corporate Social Responsibility attractiveness”, Lamata, M.T.; Liern, V; Pérez-Gladish, B.	
3	“Fuzzy multi-objective optimization for aggregate production and financial planning in the plastics industry”, Díaz-Madroñero, M.; Peidro, D.; Mula, J., Jiménez, M.	
4	“Synthetic Indicators for investment country selection”, Ruiz, F.; Cabello, J.M.; Méndez, P.; Pérez-Gladish, B.	

MONDAY, 27 JUNE	17:00-18:30	
SESSION 5	Multidimensionality in DEA in banking, finance and insurance II	**Room A1 (FBA1)**
CHAIR	Blanca Pérez-Gladish	
1	“Cross-efficiency analysis with fuzzy data. An application to the Spanish financial system”, Pla, L.; Casasús, T.; Liern, V.; Pérez, J.C.	
2	“A DEA-MCDA model for performance evaluation of mutual funds”, Gouveia, M.C. and Neves, E.	
3	“Analysis of the economic-financial performance of biotechnological European companies”, Sarasa, C. and Sarasa-Pérez, J.	

TUESDAY, 28 JUNE	9:00-10:30	
SESSION 6	Socially Responsible Decision Making I	**Room A1 (FBA1)**
CHAIR	Blanca Pérez-Gladish	
1	"A synthetic indicator for corporate social performance evaluation", Garcia-Bernabeu, A; Pau Miró-Martinez; Jordán-Núñez, J. and Gassent, J.L.	
2	"Renewable energy financial decisions: a multicriteria approach", Garcia-Bernabeu, A. and Mayor-Vitoria, F.	
3	"SRI investors' preferences integration: A Fuzzy MCDM approach", Escrig-Olmedo, E.; Rivera-Lirio, J.M.; Muñoz-Torres, M.J. and Fernández-Izquierdo, M.A.	
4	"A Framework for Sustainable Index Tracking", Steuer, R.E.; Utz, S.; Wimmer, M.	
5	"Diversification in portfolio selection", Calvo, C.; Ivorra, C.; Liern, V.	

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<tr><th>TUESDAY, 28 JUNE</th><th>9:00-10:30</th><th></th></tr>
<tr><td>SESSION 7</td><td>Portfolio Selection</td><td rowspan="6">Room A2 (FBA2)</td></tr>
<tr><td>CHAIR</td><td>Mila Bravo</td></tr>
<tr><td>1</td><td>“Assessment of some MCDA methods: A new test”, Chergui Zhor and Abbas Moncef</td></tr>
<tr><td>2</td><td>“Evaluating bank solvency with support vector machines”, Malhotra, D.K. and Malhotra, K.</td></tr>
<tr><td>3</td><td>“Differentiating corporate bond ratings using DEANFIS analysis”, Malhotra, R. and Malhotra, D.K.</td></tr>
<tr><td>4</td><td>“Portfolio Selection using Evolutionary Multi-Objective Optimization”, Ruiz, A.; Saborido, R.; Bermúdez, J.D.; Vercher, E.; Luque, M.</td></tr>
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TUESDAY, 28 JUNE	11:00-12:30	
SESSION 8	Socially Responsible Decision Making II	**Room A1 (FBA1)**
CHAIR	David Pla-Santamaria	
1	“Methodology to assess the market value of companies according to their financial and social responsibility aspects. An AHP approach”, Gómez-Navarro, T.; García-Melón, M.; Guijarro Martínez, F.; Molina, C.; Bahilo, P.; Marion Preuss	
2	“Fuzzy Analytic Hierarchy Process (FAHP) Model with Nonlinear Fuzzy Numbers”, Reig, J.; Pla-Santamaria, D; Garcia-Bernabeu, A.	
3	“An analytic network process (ANP) approach for environmental management system selection”, Guerrero-Baena, M.D. and Gómez-Limón, J.A.	
4	“Social performance considered within the global performance of microfinance institutions: a new approach”, Cervelló Royo, R.; Guijarro Martínez, F.; Martinez-Gomez, V.	
5	“The market valuation of ethical assets: an application of the hedonic pricing method for the French MARKET”, Bilbao, A.; Álvarez, S.; Bilbao, C.; Cañal, V.	

TUESDAY, 28 JUNE	11:00-12:30	
SESSION 9	Multidimensional aspects in Finance, Bank and Insurance	**Room A2 (FBA2)**
CHAIR	Blanca Pérez-Gladish	
1	“Robust multiobjective knapsack problem”, Aïder, M. and Bokhari, S.	
2	“How to optimize the investment in online advertising of a stock exchange brokerage service?”, Arroyo-Cañada, F.J. and Gil-Lafuente, J.	
3	“How to invest for creating a better smart city? A multi-criteria decisión”, Arroyo-Cañada, F.J. and Gil-Lafuente, J.	
4	“Investors’ Behavior simulation based on Multi-Agents System: Explanation of Financial crisis in Artificial Financial Markets”, Ben Said, Y.; Kanzari, D.; Bezzine, M.	
5	“Modifications to the goal programming model to take account of unquantifiable randomness”, Bravo, M.; Pla-Santamaria, D.; Jones, D.	
6	“Business and institutional determinants of international tax burden” Fonseca, A.R; Albuerne, M.A.	