

# CALL FOR PAPERS

## Investment and Financing Decisions, Risk and Value Creation Theory and Evidence

An international Finance Conference in Hammamet Yasmine,  
Tunisia 13-14-15, March 2003

AFFI, Universities of Cergy (Thema), Paris Dauphine (Cereg), Maine (Grefi),  
Rennes 1, ESC and FSEG (Sfax), ESSEC, IEHET, ESC, ISG, IHEC Tunis and  
Faculty of Jendouba.

### Organizers

Mondher Bellalah: [Mondher.Bellalah@eco.u-cergy.fr](mailto:Mondher.Bellalah@eco.u-cergy.fr)

Jean-Luc Prigent: [Jean-luc.Prigent@eco.u-cergy.fr](mailto:Jean-luc.Prigent@eco.u-cergy.fr)

**French Committee:** A. Delienne (Cergy), D. Chabaud (Cergy), El Farissi (Cergy), C. Mellios (Cergy), L. Villanova, Ma. Bellalah (Paris-Dauphine), K. Abdel Rahman (Grefi, University of Le Mans), A. De Palma (Cergy).

### Organizing Committee in Tunisia

**S. Hallara (ISG Tunis), S. Ben Hamad (ESC Sfax), C. Mamoghli (Essec, Tunis),**

Mail: [iehet@gnet.tn](mailto:iehet@gnet.tn)      [Salah.benhamad@escs.rnu.tn](mailto:Salah.benhamad@escs.rnu.tn)      [chokrimamoghli@yahoo.fr](mailto:chokrimamoghli@yahoo.fr)

**Local Committee:** Abelkader Chabâne (ESC, Sfax), Abdelwahed Trabelsi (ISG, Tunis), Ali Chekir (FSEG, Sfax), Hassouna Fdhila (Jendouba), Mahmoud Zouaoui (ESC, Tunis), Jameleddine Chichti (ESC, Tunis), Hallara Hichem (IEHET), Moncef Hergli (Recteur, Tunis), A. Driouchi (Al Akhawayn Maroc), Ali Daouas (President, Central Bank of Tunisia).

### Scientific Committee

Under the Presidency of Richard Roll, (Anderson School at UCLA),  
and Jose Scheinkman (Princeton, USA),

### International members

Michael Adler (USA),  
Aman Agarwal (Finance-India),  
Giovanni Barone-Adesi (Facolta di Economica, Switzerland),  
Harvey Campbell (Duke University),  
Ephraim Clark, (Middlesex University, UK),  
Dilip Ghosh (Editor, International Journal of Finance),  
Philippe Jorion (University of California, Vice Dean),  
Dean Paxson (Manchester Business School UK),  
Manuel Rocha Armada (USA),  
Giorgio Szego (Managing Editor, Journal of Banking and Finance),  
Lenos Trigeorgis (President, Real options group),  
Robert Webb (Editor, Journal of Futures Markets, USA),

## **French members**

Under the Presidency of Patrice Fontaine (President of AFFI)

Michel Albouy (University of Grenoble),  
Bruno Biais (University of Toulouse),  
Jean-Philippe Bouchaud (SPEC, CEA-Saclay, Editor *IJTAF*),  
Marc Chesney (HEC, France),  
Jean Marcel Dalbarade (University Paris-Dauphine),  
Michel Dietsch (University of Strasbourg),  
Bernard de Montmorillon (President, University Paris-Dauphine),  
Ivar Eckeland (University Paris-Dauphine),  
Helyette Geman (University Paris Dauphine and ESSEC),  
Jacques Hamon (University Paris Dauphine),  
Gerard Hirigoyen (University Montesquieu of Bordeaux),  
Mai Huu-Minh (Euronext),  
François Longin (CCF),  
Jean François Boulrier (Synopia),  
Bertrand Jacquillat (Associés en Finance),  
Monique Jeanblanc (University of Evry),  
Nicole El Karoui (Ecole polytechnique),  
Elyès Jouini (University Paris Dauphine),  
Jean Mathis (University Paris Dauphine),  
Patrick Navatte (President , University of Rennes 1),  
Patrice Poncet (University Paris 1 and ESSEC),  
Roland Portait (ESSEC, Editor French review *Finance*),  
François Quittard-Pinon (University of Lyon I),  
Patrick Roger (University of Strasbourg),  
Olivier Scaillet (HEC Genève),  
Yves Simon (University Paris-Dauphine),  
Nizar Touzi (CREST, ENSAE),  
Jean Michel Sahut (Resfin, INT),  
Charles Bouy (EDC, Paris),  
Louis Puthod (IPAG, Paris),

## **Tunisian members**

Abdelwahed Trabelsi (Directeur, Bestmod),  
Ali El Mir, (Président, ATSG),  
Mohamed Triki (ESC, Sfax),  
Fayçal Lakhoua (FSEG, Tunis),  
Fathi Abid (FSEG, Sfax),  
Ali El Mir (ISG, Tunis),  
Jamel Eddine Chichti (ESC, Tunis),  
Ezzeddine Abaoub (FSEG, Tunis),  
Hammadi Mattousi (ISCA, Tunis),  
Taher Rajhi (FSEG, Tunis),  
Ahmed Tammar (IEHET; TUNISIE),  
Faouzi jilani (FSEG, Tunis),  
Zouhir Ben Khalifa (IHEC, Tunis),  
Mustafa BelHareth (Sousse),

**Main Topic:** The internationalisation and the globalisation of financial markets, the creation of new monetary zones and the development of international trade impose new methods in investment and financing decisions, risk management, corporate governance, and value creation. Therefore, it is important to develop new means to appreciate the changes in risk management at the national and international levels, to appreciate the features of the investment and financing decisions and value creation. It is also fundamental to implement some empirical work in order to assess the main advances in investment and financing decisions, risk management, corporate governance and value creation in international economies and in particular in emerging countries. This international conference offers the opportunity to academics and professionals to resolve some issues in international investment and financing decisions. It is useful for the management of changes at the national and the international levels.

**Research papers:** You are encouraged to submit papers in all areas of finance : corporate finance, financial markets, investment and financing problems, emerging markets, derivatives, portfolio theory, mathematical finance, econometric issues. The main subjects are about investment and financing decisions, risk and value creation, risk management and corporate governance.

In addition to the regular sessions of academic research, the program will include panel discussions, and invited presentations. These sessions allow the exchange of ideas between academics and practitioners. They offer educational opportunities for conference participants. You may submit your proposal to arrange a special session by writing to the program chair.

**Publication:** A set of papers presented at the meeting will be selected by the committee and will be published in a special issue of an “American Finance Journal” in cooperation with the Managing Editor. All submitted papers must be accompanied by an abstract of at least 200 words, but no more than 400 words.

**Submission:** The first page of the paper should contain the title, names, complete address, telephone, fax numbers and e-mail address. If there are multiple authors, please indicate which author will attend and which will present. Also, indicate in your cover letter whether you would be willing to serve as a session chair and/or discussant.

**Deadline:** The deadline for papers and proposals is **December 01, 2002**. Authors will be notified by January 01, 2003. If the paper is accepted, you must send the final version to the discussant and session chair by end February 2003. Please send, by standard mail and e-mail 3 copies of your paper with an abstract to:

Mondher Bellalah, Université de Cergy, 33 bd du Port, 95011 Cergy-Pontoise Cedex,  
France

Tél : (33 1) 30 32 03 61, Fax : (33 1) 34 25 62 33

e-mail : [mondher.bellalah@eco.u-cergy.fr](mailto:mondher.bellalah@eco.u-cergy.fr)

**or**

Jean-Luc Prigent, Université de Cergy, 33 bd du Port, 95011 Cergy-Pontoise Cedex,  
France

Tél : (33 1) 34 25 61 72, Fax : (33 1) 34 25 62 33

e-mail : [jean-luc.prigent@eco.u-cergy.fr](mailto:jean-luc.prigent@eco.u-cergy.fr)

**Other sites:**

Site AFFI	: <a href="http://www.affi.asso.fr">http://www.affi.asso.fr</a>
Site Cergy	: <a href="http://www.u-cergy.fr/">http://www.u-cergy.fr/</a>
Site Dauphine	: <a href="http://www.dauphine.fr">http://www.dauphine.fr</a>
Site	: <a href="http://WWW.IPHET.ORG">WWW.IPHET.ORG</a>
Site	: <a href="http://WWW.UNIVESmultimedia.com">WWW.UNIVESmultimedia.com</a>
Tunisian site	: <a href="http://www.MES.TN">www.MES.TN</a>