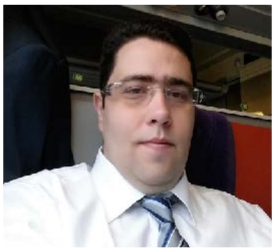

Full name : Ilyes ABID

Email : iabid@iscparis.com

Department : NORMES ET TRANSFORMATIONS ORGANISATIONNELLES

Nationality 1 : Tunisian

Area of teaching : Finance

Nationality 2 : French

Date of 1st appointment at ISC Paris : 01/09/2015

Participating or supporting : Participating

AACSB status (SA, PA, SP, IP, OTHER) : SA

Education

Doctorat en Sciences Economiques. Thèse soutenue à l'Université Paris Ouest Nanterre La Défense (France), 2011, avec la mention Très Honorable et Félicitations du jury (décision prise à l'unanimité).

Titre de la thèse : « *Modélisation de la prévision de défaillance des entreprises par des approches statiques et dynamiques : réseaux de neurones, réseaux bayésiens, modèles de durée et dichotomiques* »

DEA en Finance et Assurance. Université Cergy-Pontoise, France (Major de Promotion), 2015.

Mémoire majeur sur « *Diversification internationale et intégration / segmentation des marchés financiers* »

Teaching experience

- **at ISC Paris**

Class title	B*	PGE	MBA	Master	2015-2016	2016-2017
Mathématiques financières (CM)	X	X			X	X
Options et produits dérivés (CM)			X	X	X	X
Analyse financière (CM)	X				X	
Etats financiers – Diagnostic – Business plan (TD)			X		X	X
Diagnostic financier (TD)	X				X	X
Analyse et gestion financière (TD)		X			X	X
Marchés financiers (CM)				X		X
Marchés de capitaux (CM)			X			X

**Programme ISC: B= Bachelor, PGE=Programme Grande Ecole*

- **other than ISC Paris**

Class title	B*	Master	2005-2013	2013-2015
Mathématiques financières (CM), EM-Normandie		X		X
Marchés financiers (CM), EM-Normandie		X		X
Finance d'entreprise (CM), EM-Normandie		X		X
Marchés de capitaux (CM), Université Paris Ouest Nanterre La Défense	X		X	
Microéconomie (TD, L1, L2) , Université Paris Ouest Nanterre La Défense	X		X	
Macroéconomie (TD, L2), Université Paris Ouest Nanterre La Défense	X		X	
Marchés financiers (TD), Université Paris Ouest Nanterre La Défense		X	X	

**Programme: B= Bachelor,, L1 : Licence 1, L2 : Licence 2*

Professional and academic career

Depuis 2015 : Professeur en finance - ISC Paris

2013 - 2015 : Professeur en finance - EM de Normandie

2011 - 2013 : **Post-doctorat** – Université Paris Ouest Nanterre La Défense

2008 - 2010 : **ATER** – Université Paris Ouest Nanterre La Défense

2005 - 2008 : **Moniteur et allocataire de recherche** – Université Paris Ouest Nanterre La Défense

Peer reviewed journals

- "Long-Term Investment with Stochastic Interest and Inflation Rates: The Need for Inflation-Indexed Bonds". (Mkaouar F., Prigent JL.). ***Economic modelling*** (CNRS cat 2 – HCERES A). Available online 4 February 2017. https://doi.org/10.1016/j.econmod.2016.12.017.

- "ASEAN Plus Three Stock Markets Integration", (Guesmi K., Kaabia O.). ***Journal of Quantitative Economics*** (CNRS cat 3 – HCERES B), doi:10.1007/s40953-016-0062-3, 2016.

- "On the Time Varying Relationship between Oil Price and G7 Equity index: a Multivariate Approach", (Guesmi K., Ftiti Z., Sulluhdin G.), ***European Journal of Comparative Economics***, (CNRS Cat. 3 – HCERES B), vol. 13 (1), 266 - 280, 2016.

- "Dynamic analysis of the forecasting bankruptcy under presence of unobserved heterogeneity", (Mkaouar F., Kaabia O), ***Annals of Operations Research***, *S.I. : Financial Economics* (CNRS cat. 2 – HCERES A), 1-16, février 2016.

- "The Dark Side of the Black Gold Shock onto Europe: One stock's joy is another stock's sorrow", (Kaabia O., Mkaouar F), ***Economic Modelling*** (CNRS cat. 2 – HCERES A), Volume 58, 642–654, 2016.

- "L'évaluation de la prime de risque internationale: une analyse empirique sur la région Amérique Latine et Asie". (Guesmi K., Abid I., Haquet I., Sahut J. M.) ***Gestion 2000***, (FNEGE cat 4 – HCERES C), 85- 103, 2016.

- "Oil price and stock market co-movement: What can we learn from time-scale approaches?" (K. Guesmi, Z. Ftiti), ***International Review of Financial Analysis***, (CNRS cat. 3 – FNEGE cat. 3 – HCERES B), vol. 46, 266 - 280, 2016.

- "Stock Market Integration and Risk Premium: Empirical Evidence for Emerging Economies of South Asia", (O. Kaabia, K. Guesmi), ***Economic Modelling*** (CNRS cat. 2 – HCERES A), vol. 37, 408-416, 2014.

- "Greece's Stock Market Integration into Southeast Europe" (Z. Ftiti, K. Guesmi), ***Journal of Economic Integration*** (CNRS cat. 3 – HCERES B), vol. 28, n°4, 375-392, 2013.

- "On the Determinants of Equity International Risk Premium: Are Emerging Zones Differents?" (F. Teulon, M. El. H. Arouri, K. Guesmi), ***Economics Bulletin***, (CNRS cat. 3 – HCERES B), vol. 33, n°1, 597-611, 2013.

- "Theoretical Channels of International Transmission during the Subprime Crisis to OECD Countries : A FAVAR Model under Bayesian Framework" (O. Kaabia), ***Journal of Applied Business Research***, (CNRS cat. 3 – FNEGE cat. 3 – HCERES B), vol 29, n°2, 2013.

- "Does Bayesian Shrinkage Help to Better Reflect What Happened during the Subprime Crisis?" (O. Kaabia, K. Guesmi), ***Economic Modelling*** (CNRS cat. 2 – HCERES A), vol. 31, 423 - 432, 2013.

- "Determinants of Foreign Direct Investment in MENA Region: Panel cointegration analysis", (A. Jabri & K. Guesmi) , ***Journal of Applied Business Research***, (CNRS cat. 3 – FNEGE cat. 3 – HCERES B), vol 29, 1103 – 1110, 2013.

- "Detecting Contagion Effectys during the Sbprime Crisis using different VAR size Models: Comparaison between MCO and Bayesian SHrinkage » (O. Kaabia), ***Journal of Applied Business Research***, (CNRS cat. 3 – FNEGE cat. 3 – HCERES B), vol 29, n°3, 2013.

Academic professional meeting proceedings

- "Commodities and Stock Markets transmission mechanisms: Financialization, contagion or both?", 5th International Symposium on Environment and Energy Finance Issues (ISEFI-2017). http://khuongnguyen.free.fr/ISEFI2017/ProgramISEFI2017.pdf

- "Volatility threshold dynamic, sensitivities and oil risk: New indicators", 5th International Symposium on Environment and Energy Finance Issues (ISEFI-2017). http://khuongnguyen.free.fr/ISEFI2017/ProgramISEFI2017.pdf

- "Evaluating the Effects of a Bitcoin Shock on the U.S Economy: A TVP-FAVAR with Stochastic Volatility", 9th International Finance Conference (IFC9-2017), Paris. (http://www.netifc.com/ifc/wp-content/uploads/2016/10/lFC9Officialversion10-03-2017.pdf)

- "Optimal strategy between extraction and storage of crude oil", 9th International Finance Conference (IFC9-2017), Paris. (http://www.netifc.com/ifc/wp-content/uploads/2016/10/lFC9Officialversion10-03-2017.pdf)

- "Portfolio Diversification with Virtual Currency: Evidence from Bitcoin", (en coll. avec Guesmi K., Ftiti Z., Saadi S.). Paris Financial Management Conference (PFMC-2016), Paris, France (http://khuongnguyen.free.fr/PFMC2016/PFMC2016Booklet.pdf).

- "Analyst following and the influence of board components and ownership", (en coll. Ben Ali C., and Haouet I.), The 2016 International Conference on Decision Aid Sciences and Applications (DASA'16), July, Tunisia. (http://dasa.tdasociety.org/wp-content/uploads/2016/07/DASA-2016-

Conference-Final-Program.pdf)

! "Bitcoin: Is It a Hedging and Diversification Tool?", (en coll. avec Guesmi K., Ftiti Z., Saadi S.). Vietnam Symposium in Banking and Finance, Hanoi, 2016 (https://vsbf.sciencesconf.org/resource/page/id/10).

! "Survival of Reorganized Firms in France : A Proportional Hazards model", (R. Ayadi, K. Guesmi), 7th International Research Meeting in Business and Management (IRMBAM-2016), Nice France. (http://ipag-irm.sciencesconf.org).

! "Variable Selection with Neural Networks: An application to bankruptcy prediction", Forecasting Financial Markets Advances for Exchange Rates, Interest Rates and Asset Management à Hanovre les 25, 26 et 27 Mai 2016 (http://www.ffmconference.com/programme.php).

! "Oil risk and financial contagion", (K. Guesmi, A. Creti, J. Chevallier) :

- The 4th International Symposium on Energy and Finance Issues (ISEFI-2016), Mars 2016. (http://isefi.sciencesconf.org/resource/page/id/11)

- The Energy and Commodity Finance Conference, Paris June 23-24, ESSEC, Paris 2016 (http://ecomfin2016.essec.edu/home)

- The 20th Annual International Conference on Macroeconomic Analysis and International Finance. Organised by the University of Crete (http://macro.soc.uoc.gr/macro_page.php?Macro_thema=program%20and%20participants&Macro_doc=Conference%20Programme).

! "Long-Term Investment with Stochastic Interest and Inflation Rates: Incompleteness and Compensating Variation", (F. Mkaouar, J. L. Prigent), Fourth International Symposium in Computational Economics and Finance in Paris, April 14-16, 2016 (http://www.iscef.com)

! "A Diffusion Model for Long-Term Optimization in the Presence of Stochastic Interest and Inflation Rates", (F. Mkaouar, J. L. Prigent), Fourth International Symposium in Computational Economics and Finance in Paris, April 14-16, 2016 (http://www.iscef.com)

! "Variable selection with Neural Networks: An application to bankruptcy prediction", (R. Ayadi, F. Mkaouar), IFC8 in Paris, March 12-14, 2015 (http://www.umlt.ens.tn/fr/8th-international-finance-conference-ifc8-paris-12-14-march-2015/).

! "Financial Crises and Contagion Effects between the US and OECD Equity Markets", (K. Guesmi, Olfa Kaabia, Duc Khuong Nguyen), Proceedings of the 1st Vietnam International Conference in Finance, Hanoi, 5-6 June, 2014. (http://vicif.sciencesconf.org/resource/page/id/13).

! "Global crises and contagion effects on OECD equity markets", (K. Guesmi, Olfa Kaabia, Duc Khuong Nguyen), Actes de la conférence 5th International Research Meeting in Business and Management, Nice, 7-8 Juillet, 2014 (http://ipag-irm.sciencesconf.org/resource/page/id/11).

- "Does Bayesian Shrinkage Help to Better Reflect What Happened During the Subprime Crisis?"

    - The 2012 Annual Conference of the Center for Economics and Econometrics (CEE), Istanbul, Décembre 2012 (http://www.cee.boun.edu.tr/index.php/2012-cee-annual-conference).
    - Journée d'Econométrie : développements récents de l'économétrie appliquée à la finance, EconomiX, Université de Paris Ouest Nanterre la Défense, 23 novembre 2012, Poster Session (http://economix.fr/fr/activites/colloques/?id=154).

- "Theoretical Channels of International Transmission during the Subprime Crisis to OCDE Countries: A FAVAR Model under Bayesian Framework", (O. Kaabia), Journée d'Econométrie : développements récents de l'économétrie appliquée à la finance, EconomiX, Université de Paris Ouest Nanterre la Défense, 23 novembre 2012, Poster Session (http://economix.fr/fr/activites/colloques/?id=154).

Other

- "Theoretical Channels of International Transmission during the Subprime Crisis to OECD Countries: A FAVAR Model under Bayesian Framework", (O. Kaabia), ***EconomiX Working Paper***, n°40, 2012.
- "Does Bayesian Shrinkage Help to Better Reflect What Happened during the Subprime Crisis?", (O. Kaabia & K. Guesmi), ***EconomiX Working Paper***, n°46, 2012.
- "Determinants Effects of Foreign Direct Investment in Middle East and North Africa Region: Panel Cointegration Analysis", (A. Jabri & K. Guesmi), ***SSRN Working Paper***, n°2071187.

Languages in which you can teach:

French	English	German	Spanish	Other (specify)
X				

Date of CV : 30/05/2017