



**Full name :** Mondher BELLALAH

**Email :** mondher.bellalah@gmail.com

**Department :** Finance & Audit

**Tel :** 06 67 18 03 19 / 07 85 52 51 17

01 72 54 73 88

**Area of teaching :** Finance

**Date of birth :** 01/10/1962

**Date of 1st appointment at ISC Paris :** 1999

**Nationality 1 :** Tunisian

**Participating or supporting :** Participating

**Nationality 2 :** French

**Qualification :** SA

### Education

1996 Agrégation des Professeurs des Universités en Sciences de Gestion

1995 Habilitation à diriger des Recherches en Sciences de Gestion, Université de Paris IX Dauphine

1990 Doctorat en Sciences de gestion, University of Paris Dauphine

1987 DEA de Finance, Université Paris IX Dauphine et HEC Jouy-en-Josas

### Teaching experience at ISC Paris

Class title	B*	PGE	MBA	Ex. Ed	2011-2012	2012-2013	2013-2014	2014-2015	2015-2016
Derivatives			x	x	x	x	x	x	x
Financial markets			x	x	x	x	x	x	x
Corporate finance			x	x	x	x	x	x	x

\*Programme ISC: B= Bachelor, PGE=Programme Grande Ecole, Ex. Ed = Executive education

### Teaching experience other than ISC Paris (class title + institution + level taught\*)

Class title and Institution, University of Cergy	B*	M	D	Ex. Ed	2011-2012	2012-2013	2013-2014	2014-2015	2015-2016
Derivatives			x	x	x	x	x	x	x
Financial markets			x	x	x	x	x	x	x
Corporate finance			x	x	x	x	x	x	x

\*Level: B=Bachelor, M=Master, D=Doctorate, Ex. Ed = Executive Education

## Competitive research or professional awards received

Award Prix Turgot, Best book in financial Economics 2004

## Intellectual contributions over the past 5 years (Septembre 2011 – Avril 2016)

### Peer reviewed journals

- A general theory of corporate international investment under incomplete information, short sales and taxes (with Bradford M., ZHANG D.), **Economic Modelling**, April 2016, 12 pp.
- The performance of hybrid models in the assessment of default Risk, **Economic Modelling**, 2016 with Olivier Lévyne
- Real Options: An Alternative Valuation Model for the U.S. REIT, avec M. Cherif et Steephane Debreulle, **International Journal of Business**, 2016, vol. 21, n°1, p. 43
- ON INFORMATION COSTS. SHORT SALES AND THE PRICING OF EXTENDIBLE OPTIONS, STEPS AND PARISIAN OPTIONS, **Annals of Operations Research**, 2015, pp. 1-27
- Portfolio Credit Risk Models and Name Concentration Issues: Theory and Simulations, M. Bellalah, M. Zouari, A. Sahli, H. Miniaoui, **International Journal of Business**, 2015, vol. 20, n°2, p. 111
- Does the equity premium puzzle persist during financial crisis ? The case of the French equity market. With Ma. Bellalah, H. Ben Ameur, R. Ben Hafsia, **Research in International Business and Finance**, 2015, 18 pp.
- Masood, O., Bellalah, M., (2014), "Role of Accountants and Fair Value accounting leading towards the Global Financial Crisis", **International Journal of Business**, vol. 19, n° 3, pp. 237-254
- Corporate optimal Investment under incomplete Information: a real options method, **Review of Finance and Banking**, 2013, pp. 07-14
- "Does co-integration and causal relationship exist between the non-stationary variables for Chinese bank's profitability? empirical evidence," **International Journal of Business**, Vol. 17, No. 2, 2012, avec Omar Masood, Priya Darshini Pun Thapa, and Olivier Lévyne.
- Syariah accounting and compliant screening practices ; **Qualitative research in financial markets** ; 4 (2012): Soke Fun Ho, Catherine ; Masood, Omar ; Rehman, Asma Abdul
- "Short and long-term relationships between oil and stock prices in GCC Countries, **International Journal of Business**, Vol 17, N 1, 2012, avec Duc Nguyen, Mohamed el Hedi Arouri,
- "- "Relevance of fair value accounting for financial instruments: some French evidence," **International Journal of Business**. in Vol. 17, No. 2, 2012, avec Mohamed El Hedi Arouri, Nessrine Ben Hamida, et Duc Khuong Nguyen.
- "Sensitivity analysis of domestic credit to private sector in Pakistan: a variable replacement approach applied with con-integration," **International Journal of Business**, Vol 16, No 3, 2011, avec O. Masood, S. Butt, S. Alamdar Ali, et O. Lévyne.
- Nonlinear mean reversion in oil and stock markets," **Review of Accounting and Finance**, avec Fredj Jawadi, vol. 10, n°3, pp. 316-326, 2011.
- "Further evidence on the responses of stock prices in GCC countries to oil price shocks," **International Journal of Business**, Vol 16, N 1, 2011, avec Duc Nguyen, Mohamed el Hedi Arouri,

Textbooks

- **On Islamic Banking, Performance and Financial Innovations, Cambridge Scholars Publishing, 2014**
- **Governance, Crisis and Risk Management , Cambridge Publishing, (2012)**
- **Islamic Banking and Finance, Cambridge Scholars Publishing, 2013**
- **Derivatives and Exotic Derivatives, Two Volumes, World Scientific Publishing, Forward by Nobel Laureates Myron Scholes and Harry Markowitz, (publication: October 2008 and June 2011)**

Other

*Conferences*

**Organisation de conférences :**

- Organization of International finance conference IFC March, Tunisie 2001.
- Organization of International finance conference IFC April, Tunisie 2003.
- Organization of International finance conference AFFI, Finance, June 2004.
- Organization of International finance conference IFC AFFI, Finance, 27-28 June 2005.
- Organization of International finance conference IFCs/ IFC4, IFC5, IFC6, IFC7, IFC8, 2007, 2009, 2011,2013, 2015.

*For example: article in a professional journal or magazine, book chapter, media coverage in your area of teaching...etc...*

**Other activities at ISC Paris (for the current academic year – tick those which apply) – 2015 2016**

Academic or professional consulting for students	
Carry out research under the ISC Paris name or in collaboration with ISC Paris faculty	
Attend teaching, research and department meetings	
Contribute to curriculum revision (on the program committee or program revision committee)	
On Assurance of Learning (AOL) committee	
Participate in student recruitment (competitive exam orals, education fairs, open days...)	
Active on professional project panels	
Active on thesis panels (Evaluation thesis)	<b>X</b>
Supervise and/or evaluate internship reports and/or thesis	<b>X</b>

**Languages in which you can teach (tick those which apply):**

<b>French</b>	<b>English</b>	<b>German</b>	<b>Spanish</b>	<b>Other (specify)</b>
x	x			

**Date of CV : 06 07 2016**