



## **JOINT CONFERENCE**

# **EURO WORKING GROUP FOR COMMODITIES AND FINANCIAL MODELLING 63rd MEETING**

**&**

# **XVIII INTERNATIONAL CONFERENCE ON FINANCE AND BANKING FI BA 2021**

**May 27-29, 2021, Bucharest, Romania**

**INFER supported event**

**Organized by**

**FACULTY OF FINANCE AND BANKING**

Bucharest University of Economic Studies

**&**

**EWG FOR COMMODITIES AND FINANCIAL MODELING**

We are pleased to announce the joint conference in occasion of the 63<sup>rd</sup> EWGCFM meeting and the XVIII International FI BA conference.

The aim is to exchange ideas of the state-of-the-art for new research results, perspectives of upcoming progresses, and novel applications relevant for markets, finance and banking.  
A special focus will be on corporate finance.

Submissions of research papers on the following topics, without being limited to them, are welcome:

<p><b>Behavioral finance</b></p> <ul style="list-style-type: none"> <li>- psychology of financial decision-making</li> <li>- psychology of financial markets</li> <li>- time-varying risk behavior</li> <li>- speculative asset bubbles</li> <li>investors forecasts</li> </ul>	<p><b>Finance and investment</b></p> <ul style="list-style-type: none"> <li>- financial modelling and decision-making analysis and methods</li> <li>- investment valuation and analysis</li> <li>- statistics and econometrics</li> <li>- FinTech</li> <li>- Blockchain</li> <li>- LittleData to BigData</li> </ul>
<p><b>Corporate finance</b></p> <ul style="list-style-type: none"> <li>- corporate decision making</li> <li>- market timing and capital structure</li> <li>- corporate financial policy and strategy</li> <li>- corporate financial practice: factoring, supply chain finance &amp; global treasuries</li> <li>- distribution of incomes of corporations</li> <li>- information asymmetries</li> </ul>	<p><b>Game theory</b></p> <ul style="list-style-type: none"> <li>- new ideas and applications</li> <li>- strategic setting</li> <li>- decision processes</li> <li>- financial decision</li> <li>- fair value and acquisition</li> <li>- free rider problem</li> </ul>
<p><b>Financial markets and institutions</b></p> <ul style="list-style-type: none"> <li>- market's efficiency and reactions</li> <li>- investor sentiment and financial decision</li> <li>- hedge fund industry</li> <li>- portfolio management</li> <li>- management of financial institutions</li> <li>- stock and bond values</li> <li>- international financial markets</li> </ul>	<p><b>Mathematical economics</b></p> <ul style="list-style-type: none"> <li>- applied probability models</li> <li>- forecasting methods for finance and banking</li> <li>- decision making under uncertainty</li> <li>- numerical data presentation</li> <li>- process analysis</li> <li>- dynamic optimization</li> </ul>
<p><b>Derivatives and management of risk</b></p> <ul style="list-style-type: none"> <li>- stock markets, cash and marketable securities</li> <li>- options and futures markets</li> <li>- foreign currency exchange and risk</li> <li>- risks and rates of return</li> <li>- time value of money</li> <li>- regulatory issues in financial services</li> </ul>	<p><b>Application of operations research methods in finance</b></p> <ul style="list-style-type: none"> <li>- rational and research design</li> <li>- triangulation approaches in finance research</li> <li>- models and methods</li> <li>- weaknesses of mono-method approaches for finance puzzles (dividend, capital structure)</li> <li>- deal with non-quantifiable issues and methodology selection bias</li> </ul>
<p><b>Banking</b></p> <ul style="list-style-type: none"> <li>- credit and systemic risk</li> <li>- banking regulation</li> <li>- applied global money management</li> <li>- finances of international banking</li> <li>- money markets</li> <li>- bankruptcy and organization</li> </ul>	<p><b>Insurance</b></p> <ul style="list-style-type: none"> <li>- management of insurance enterprise and risks</li> <li>- health, life and government insurance programs</li> <li>- organizational exposure to data protection</li> <li>- new insurance solutions to mitigate emerging risks worldwide in the areas of technology, environment, society and politics</li> <li>- financial impact of new services</li> </ul>
<p><b>Public finance and macroeconomic stability</b></p> <ul style="list-style-type: none"> <li>- tax planning, administration and impact on decision making</li> <li>- impact of government policy</li> <li>- political economy of social policy</li> <li>- race, ethnicity and public policy</li> <li>- public budgeting and policy debates</li> <li>- economic growth</li> </ul>	

## Keynote lectures will be held by

### XVIII International Conference on Finance and Banking FI BA 2021

**Professor Rita Laura D'Ecclesia, PhD.** (Sapienza University of Rome)

**Professor Professor Werner De Bondt, PhD.** (DePaul University in Chicago)

### Euro Working Group for Commodities and Financial Modelling 63<sup>rd</sup> Meeting

**Professor Damiano Brigo, PhD.** (Imperial College, London) (*TBC*)

**o. Univ.-Prof. Mag. Dr. Georg Pflug** (University of Wien)

The two conferences will have some sessions in common, according to specific research topics, while other sessions will be scheduled in line with the standard conference organization.

*A round table on "The role of Fintech in the financial market dynamics"* will be organized in line with the EWGCFM tradition, where participants from academia and financial institutions share their ideas.

Regular parallel *sessions* will be organized with the presentation of refereed papers followed by a discussant presentation. The discussant assignments will be made by the conference organizers until **May 09, 2021**. Each paper will be sent to the discussant by the conference organizers. A maximum two papers for each participant are allowed.

**A best Ph.D. paper award** (500 Euros) will be assigned in line with the tradition of the two groups: *the Francesco Paris annual award* and *FI BA 2021 conference award*. The awarding ceremony will take place during the event. The candidate(s) must be registered for the joint conference EWGCFM & FI BA 2021 at the time of submission of the paper. He/she (or they) cannot hold a Ph.D. at the time of submission of the paper. Papers can only be authored by Ph.D. students; those co-authored with other faculty members are not eligible.

The conference language is English.

## Important deadlines

**Paper Submission Deadline: EXTENDED May 05, 2021**

**Notification of paper acceptance/rejection: May 10, 2021** by e-mail to the corresponding author.

**Early birds registration fee: May 15, 2021**

## Submission of papers

Only full papers may be submitted in PDF (one PDF where must be indicated the author/s of the paper and other PDF without the author/s of the paper). Papers should be submitted to: [fiba@fin.ase.ro](mailto:fiba@fin.ase.ro)

At the conference will be accepted maximum two papers for each participant.

The organizing committee of the conference will confirm receipt of your submission.

All submitted papers will be peer reviewed according to a high-quality referee process.

You will receive an e-mail indicating whether your paper is accepted/rejected for presentation at the conference before **May 10, 2021**.

Paper presenters are expected to discuss one other paper during the conference. The discussant assignments will be made by the organizing committee at a later date.

## Registration

The authors are invited to register at the conference after receiving the acceptance of the paper. The deadline for the early birds' registration is **May 15, 2021**.

Also registration is necessary for attendance only (no presentation or publication).

## Conference fee

The conference fee is **EUR 20 / paper** payable in EUR (or equivalent in lei at NBR exchange rate) for each paper available for conference participants or attendance only (no presentation or publication).

Fee payments details:

Recipient: **ASOCIATIA ROMANA DE FINANTE-BANCI – ROFIBA**

Bank: **BANCA COMERCIALA FERROVIARA**

Address: 62A, Popa Tatu Street, section A, Sector 1, Bucharest, Romania

SWIFT: **BFERROBUXXX**

Account no (IBAN EUR): **RO28BFER120000008525EU02**

Account no (IBAN RON): **RO44BFER120000008525RO03**

**All bank transfers will bear the specification: "Conference 2021" followed by your full name.**

## Further information

Updated information concerning **FI BA 2021** will be provided in due course on the conference website.

For any question please contact us on: [fiba@fin.ase.ro](mailto:fiba@fin.ase.ro).