Associate Professor Ikrame BEN SLIMANE

Academic Department: Finance, Accounting and Management Control

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RESEARCH INTERESTS

- Risk Management / Management of international assets / International Finance

TEACHING DOMAINS

- Financial Analysis / Corporate Finance / International Finance / Financial Mathematics /

EDUCATION

Highest degree :

2016	PhD, Business administration, Finance, Université de Picardie Jules Verne, France *Essais sur l'évaluation des actifs et la performance des portefeuilles : une approche comportementale (mention Très honorable avec les félicitations du jury à l'unanimité)*
2007	Master of Finance, Insurance and Risk Management, Université de Cergy-Pontoise, France

PROFESSIONAL EXPERIENCE

Academic experience and positions

Since 2020	Associate Professor, ESSCA School of Management, France
2016 - 2020	Assistant Professor, ESSCA School of Management, France
2014 - 2016	Lecturer, La Rochelle Business School, France
2011 - 2013	Temporary Research and Teaching Assistant, IUT Angers, France
2011 - 2011	Lecturer, ESC Troyes, France
2010 - 2011	Lecturer, ESSEC, France

INTELLECTUAL CONTRIBUTIONS

Peer-reviewed Articles

NABLI, M.A., HAMDI, H. and BEN SLIMANE, I. (2025). Modelling Systematic Risk in the European Football Sector: Evidence from Listed Clubs and Market Indices. *International Review of Economics & Finance*, 104, pp. 104702.

NABLI, M.A., BEN SLIMANE, I. and HAMDI, H. (2025). Quantile-on-Quantile Connectedness Between European Football Clubs and Bitcoin: Insights for Safe-Haven Assets and Portfolio Optimization. *Journal of Risk Finance*, 26(5), pp. 784–804.

GHORBALI, B., KAABIA SELIM, O., JAWADI, C., UROM, C. and BEN SLIMANE, I. (2023). Wheat as a hedge and safe haven for equity investors during the Russia–Ukraine war. *Finance Research Letters*, 58, pp. 104534.

HACHICHA, N., BEN AMAR, A., BEN SLIMANE, I., BELLALAH, M. and PRIGENT, J.L. (2022). Dynamic connectedness and optimal hedging strategy among commodities and financial indices. *International Review of Financial Analysis*, 83, pp. 102290.

MANSOUR, W., HAMDI, H., MAJDOUB, J. and BEN SLIMANE, I. (2020). Volatility spillover and hedging effectiveness among crude oil and Islamic markets: evidence from the Gulf region. *European Journal of Comparative Economics*, 17(1), pp. 103-126.

BEN SLIMANE, I., MAJDOUB, J. and BEN SASSI, S. (2019). Crude oil and equity market comovements among Asia's for little dragons countries. Evidence of unobserved components approach. *Economic Modelling*, 80, pp. 62-74.

BEN SLIMANE, I., BELLALAH, M. and RJIBA, H. (2017). Time-varying beta during the 2008 financial crisis - Evidence from North America and Western Europe. *Journal of Risk Finance*, 18(4), pp. 398-441.

BEN SLIMANE, I., ELFARISSI, I. and BELLALAH, M. (2012). A Home Bias based on International Asset Pricing Model. *Journal of Computations and Modelling*, 2(2), pp. 137-156.

Editorially-Reviewed Articles

BEN AMAR, A., IKRAME, B.S. and MAKRAM, B. (2017). Are Non-Conventional Banks More Resilient than Conventional Ones to Financial Crisis ? *Lemna Working Paper*.

Conference paper (with selection committee)

CHAABI, S., HAMDI, H. and BEN SLIMANE, I. (2024). Excessive co-movements between stock market, oil market, and geopolitical risk during the Russo-Ukrainian crises. In: Quantitative Finance & Data Analytics Meeting (QFDAM) Annual Conference. Paris.

BEN SLIMANE, I. and MAJDOUB, J. (2024). Exploring Limit Order Book Behavior through Generative AI Modeling. In: Quantitative Finance & Data Analytics Meeting (QFDAM) Annual Conference. Paris.

BEN SLIMANE, I. (2019). Optimal weights and hedge ratios among G7 and BRICS markets. In: 4th International Workshop on Financial markets and Nonlinear Dynamics. Paris.

BEN SLIMANE, I. (2019). Does Blockchain Data Predict Bitcoin Prices? In: 1st International Synopsium on Entrepreneurship, Blockchain, and Crypto-Finance. Tunis.

BEN SLIMANE, I. (2017). CRISIS and European markets : An empirical Investigation. In: 9th International Finance Conference. Université Cergy Pontoise and ISC Paris.

BEN SLIMANE, I., BEN AMAR, A. and BELLALAH, M. (2015). The Common Destiny? To Which Extent Islamic Banks are more Resilient than Conventional Banks to Financial Crisis? A Comparative Study. In: 6th International Research Meeting in Business and Management.

BEN SLIMANE, I., BEN SASSI, S. and BELLALAH, M. (2014). Measuring Contagion Effects during Global Financial Crisis: Case of European Stock Markets. In: 3rd International Symposium of Computational Economics and Finance.

BEN SLIMANE, I. (2012). A Home Bias based on International Asset Pricing Model. In: 2d International Symposium of Computational Economics and Finance.

RESEARCH ACTIVITIES

Editorial activities

Editorial board of scientific journals

Since 2025 Associate Editor, Bankers, Markets & Investors (Ex Banques et Marchés)

2025 - 2025 Associate Guest Editor, Finance

Reviewer for an academic or professional publication

Since 2024 Ad-hoc reviewer, Journal of Economics and Finance

Since 2023 Ad-hoc reviewer, Review of Accounting and Finance

Since 2021 Ad-hoc reviewer, International Journal of Finance and Economics

2025 - 2025 Reviewer, International Review of Financial Analysis

Service to the institution

Active participation in an event organised by the institution

2024 - 2024 Co-chair: 1st Quantitative Finance and Data Analytics Meeting (QFDAM2024), Africa Business School - UM6P, université Picardie Jules Verne, Audencia Business School, ESSCA School of Management, France

Service to the academic discipline

Organising committee of a conference

2025 - 2025 2nd Quantitative Finance and Data Analytics Meeting (QFDAM 2025), Africa Business School - UM6P, ESSCA School of Management, Université de Picardie Jules Verne, France