Professeure associée Ikrame BEN SLIMANE

Département de rattachement: Finance, Accounting and Management Control

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INTÉRÊTS DE RECHERCHE

- Gestion des risques / Gestion des actifs internationaux / Finance Internationale

DOMAINE D'ENSEIGNEMENT

- Analyse financière / Finance d'entreprise / Finance Internationale / Mathématiques financières /

FORMATION

Diplôme le plus élevé :

2016 Doctorat, Sciences de gestion, 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 Finance, Assurance et Gestion des Risques, Université de Cergy-Pontoise, France

EXPÉRIENCE PROFESSIONNELLE

Vie et positions académiques

Depuis 2020	Professeure associée, ESSCA School of Management, France
2016 - 2020	Professeure assistante, ESSCA School of Management, France
2014 - 2016	Chargée de cours, La Rochelle Business School, France
2011 - 2013	Attachée temporaire d'enseignement et de recherche, IUT Angers, France
2011 - 2011	Chargée de cours, ESC Troyes, France
2010 - 2011	Chargée de cours, ESSEC, France

PUBLICATIONS SCIENTIFIQUES

Articles évalués par les pairs

NABLI, M.A., HAMDI, H. et 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. et 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. et 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. et 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. et 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. et 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. et 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. et BELLALAH, M. (2012). A Home Bias based on International Asset Pricing Model. *Journal of Computations and Modelling*, 2(2), pp. 137-156.

Articles revus par un comité éditorial

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

Communications (conférences avec comité de sélection)

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

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

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

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

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

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

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

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

ACTIVITÉS DE RECHERCHE

Activités éditoriales

Comité éditorial de revue scientifique

Depuis 2025 Co-éditrice, Bankers, Markets & Investors (Ex Banques et Marchés)

2025 - 2025 Co-éditrice invitée, Finance

Évaluateur d'une publication académique / professionnelle

Depuis 2024 Évaluateur ad-hoc, Journal of Economics and Finance

Depuis 2023 Évaluateur ad-hoc, Review of Accounting and Finance

Depuis 2021 Évaluateur ad-hoc, International Journal of Finance and Economics

2025 - 2025 Évaluateur, International Review of Financial Analysis

Service à l'institution

Participation active à un événement de l'institution

2024 - 2024 Co-présidente : 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 à la discipline

Comité d'organisation de conférences

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