



Hanns  
Seidel  
Stiftung



كلية العلوم الإقتصادية و التصرف بالمهدية



**Colloque International  
Statistique et Économétrie  
Mahdia, 15 - 17 Mai 2026**

PROGRAMME

*Vendredi*

**15 MAI 2026**

**08 : 00**

**INSCRIPTION & ACCEUIL  
DES PARTICIPANTS**

09 : 00

*Session d'ouverture*

**ALLUCATIONS  
DE BIENVENUE**

*Salle de séminaire*

*CARTHAGE*



09 : 10

*Conférence*

Pr. Jean-Michel Poggi

Université Paris-Saclay & Université Paris Cité  
France

Forêts Aléatoires pour les  
Séries Temporelles

*Salle de séminaire  
CARTHAGE*

Modérateurs

09 : 55  
*Conférence*



Pr. Philippe Naveau

Laboratoire des Sciences du Climat et l'Environnement  
France

# Analysis of Multivariate Extremes in Environmental Data

*Salle de séminaire  
CARTHAGE*

Modérateurs

5

Pr. Gibert Saporta & Pr. Mohamed Ayadi & Pr. Mohamed Naceur Azaiez

A close-up photograph of a silver pitcher pouring dark coffee into a glass cup. The pitcher has intricate floral patterns. The coffee is being poured into a glass cup with a white rim, which sits on a silver tray. Next to the cup is a glass of water and a small plate with several pastries. The background is blurred, showing a warm, indoor setting.

# 10 : 40

## Pause café

 CISEM

Colloque International  
Statistique et Économétrie  
Mahdia, 15 - 17 Mai 2026

# 11:20 Sessions parallèles 1

Salle de séminaires  
KAIROUAN

## Session 1.1

**Changement climatique, extrêmes et flux migratoires – modélisation statistique avancée**

*Modérateurs*

*Pr. Audrey Lavenu & Pr. Jean-François Dupuy*

---

**Thibault Laurent**

Estimating Bilateral Migration Flows: A Novel Optimal Transport-based Approach

---

**Sophie Dabo-Niang**

Statistical Modeling of Climate via Functional Spatial Analysis

---

**Zeineb Smida**

Spatial Scan Statistics for Functional Data: Application to Economic and Climate Data

---

**Christine Thomas-Agnan**

Accounting for the Full Temperature Distribution to Measure the Impact of Climate Change on International Migration

---

**Linda Mhalla Valérie & Chavez-Demoulin & Philippe Naveau**

Causal Discovery in Multivariate Extremes: A Study of Swiss Hydrological Catchments

Salle de séminaires  
TOZEUR

## Session 1.2

**Transition énergétique et dynamiques macroéconomiques – modélisation non linéaire**

*Modérateurs*

*Pr. Christophe Rault & Pr. Maamar Sebri*

---

**Ayoub Asri & Mohamed Amine Kacef**

Graph Neural Conditional Processes for Spatio-Temporal Wind Surface Reconstruction in Algeria

---

**Imen Saida & Afef Bouattour & Kamel Helali**

Nonlinear Effects of the Energy Transition on Economic Growth in China: The Roles of Sustainable Development and Digitalization

---

**Hajer Chibani & Afifa Ferhi & Kamel Helali**

Blockchain Expansion and the Energy Transition: Smooth Transition Evidence from Cryptocurrency Markets

---

**Lilia Mahjoub & Maamar Sebri**

Does Energy Mix Diversification Reduce Energy Poverty? Assessing the Moderating Role of Geopolitical Risk and Environmental Policy Stringency

---

**Mariam Ben Lazreg & Amani Kahloul & Anis Bouabid**

Effectiveness of Environmental Taxation in Reducing Air Pollution Mortality: Evidence from Europe's Industrial Sector

Salle de séminaires  
NAFTA

## Session 1.3

**Agriculture, climat et vulnérabilité**

*Modérateurs*

*Pr. Ridha Nouira & Pr. Naceur Khraief*

---

**Mariam Bouattour & Intissar Saadaoui & Kamel Helali**

Nonlinear threshold effects of fertilizer use on food production: A global analysis using the PSTAR model

---

**Khoulood Deghaies & Soulef Smaoui & Ines Kanoun**

Climate Variability, Regional Vulnerability and Cereal Production Dynamics in Tunisia: An Integrated Panel Econometrics, Forecasting and Clustering Approach (1981–2022)

---

**Lamia Soltani**

Impacts of Climate and Non-Climate Changes on Dairy Production in Tunisia

---

**Firas Tibaoui & Rami Haj Kacem**

Chocs Climatiques, Gouvernance des Prix et Souveraineté Alimentaire : Evidences du Secteur Céréalière en Tunisie

---

**Imed Chouigui & Maamar Sebri**

The Unquenchable Thirst: Water Use, Climate Vulnerability, and Geopolitics in Tunisia

12:50



Déjeuner



14 : 30

*Conférence*

Pr. Anis Matoussi

Université Le Mans  
France

# Forward Utilities, Recursive Preferences and Ergodic BSDEs

*Salle de séminaire  
CARTHAGE*

Modérateurs

# 15:15 Sessions parallèles 2

Salle de séminaires  
KAIROUAN

## Session 2.1

### Intelligence artificielle et machine learning en finance

Modérateurs

*Pr. Jean-Michel Poggi & Pr. Ahmed Ghorbel*

**Amal Ayadi & Manel Kacem & Christian Deperetti & Lotfi Belkacem**

Beyond Forecasting: Interpretable Deep Learning for Green Bonds Price Dynamics with ESG Integration

**Ibtihel Jlassi & Fedya Telmoudi**

Machine Learning-Based Early Warning System for U.S. Energy Equity Market Turbulence: A Two-Phase Comparative Analysis Across Three Market Regimes

**Rania Fazzeni & Fedya Telmoudi**

Q-VMD-HAR-X: A Hybrid Variational Mode Decomposition and Q-Learning Ensemble Framework for Cryptocurrency Volatility Forecasting

**Salim Ben Kahla & Fedya Telmoudi**

Forecasting CAC 40 Log>Returns: A Walk-Forward Machine-Learning Study with Diagnostic Attribution

**Amal Ghorbel & Slah Bahloul & Afif Masmoudi**

A Hybrid HMM Approach to Green Asset Forecasting with Climate Risk and Global Market Dynamics

**Kaies Ncibi**

A Multi-Method MCDM Framework for Robust Benchmarking of COVID-19 Diagnostic Models

Salle de séminaires  
TOZEUR

## Session 2.2

### Transition énergétique et dynamiques des émissions de CO<sub>2</sub>

Modérateurs

*Pr. Kamel Helali & Pr. Ridha Nouira*

**Malek Abaab & Maha Kalai & Kamel Helali**

Nonlinear Impact of Transport Energy Consumption on CO<sub>2</sub> Emissions in G20 Countries: A Panel Smooth Transition Autoregressive (PSTAR) Approach

**Rima Aloulou & Faten Chakroun & Kamel Helali**

Green Growth and Human Development in OECD Countries: Uncovering Nonlinear Thresholds and Diminishing Returns

**Mohamed Amine Allali & Mohamed Jallal El Adnani**

Renewable Energy and CO<sub>2</sub> Emissions: Empirical Evidence from Morocco

**Imen Ouerghi**

The Effect of R&D on CO<sub>2</sub> Emissions in Middle-Income Countries : An Interaction Analysis Using the ARDL-PMG Model

**Iyman Ouchoud & Aicha El Alaoui**

Assessing the Macroeconomic and Environmental Impacts of Carbon Taxation in Morocco

**Sabrina Ferjani & Sami Saafi & Ridha Nouira**

The impact of Crude oil price and Crude oil price volatility on China-United States commodity trade : An Asymmetric Analysis

Salle de séminaires  
NAFTA

## Session 2.3

### Optimisation de portefeuille et gestion du risque

Modérateurs

*Pr. Chokri Slim & Pr. Naceur Khraief*

**Naoures Souissi & Rihab Bedoui**

**& Taoufik Bouezmarni & Mohamed Doukali**

Copula-based Portfolio Optimization: An Empirical Assessment for Global Financial Crises

**Mariem Ouni & Rihab Bedoui**

Robust Portfolio Design with NSGA-II, SPEA2, and PSO: Tail-Risk Evidence from Green Equity, Commodities, and Crypto

**Chaima Ben Hassine**

Artificial Intelligence, ESG Information Complexity, and Information Asymmetry: Evidence from AI-Driven Portfolio Optimization and Risk Management

**Houegbenou Sagbo Mathias & Milhaud Xavier**

**& Pommeret Denys & Parodi Pietro**

Comparison of Triangle-based and Triangle-Free Reserving Methods Using a Simulated Non-Life Insurance Portfolio

**Rabaa Berbechi & Ahmed Ghorbel**

Dynamic Portfolio Optimization via Reinforcement Learning: Copula Vine-based LVaR Approach

16:45



Pause café

Salle de séminaires  
 KAIROUAN

Session 3.1

**Changement climatique, énergie et  
 croissance économique**

Modérateurs

*Pr. Philippe Naveau & Pr. Zaineb Smida*

**Abderrazak Arif**

Évaluation des performances des modèles numériques  
 de prévision météorologique mondiale en Tunisie

**Naceur Khraief**

Impact of Climate Change on Growth and Inflation:  
 Evidence from European Countries

**Mounir Chaabani**

Electrification Propre des Activités Humaines,  
 Réchauffement Climatique et Sécurité Énergétique  
 Mondiale à l'Horizon 2050

**Eya Skhiri & Sami Ben Mim**

Fiscal Policy and Climate Change Mitigation:  
 Evidence from Advanced and Emerging Economies

**Mejed Boumrifeg & Nejib Hachicha**

Dynamic Interdependence between the Climate Change  
 Index and International Stock Markets: Evidence from  
 DCC-GARCH R<sup>2</sup> Decomposed Connectedness Approach

**Imen Lebed & Nouara Mansoura**

The Impact of Renewable Energy Investments on  
 Economic Growth in Algeria

**Fatma Khalifa**

The Determinants of Agricultural Commodity Prices:  
 Between Geopolitical Risk and Energy

Salle de séminaires  
 TOZEUR

Session 3.2

**FinTech, innovation financière et  
 développement durable**

Modérateurs

*Pr. Malika Neifar & Pr. Chiraz Karamti*

**Sirine Dey & Malek Abaab & Kamel Helali**

Nonlinear impact of green finance on financial stability in  
 BRICS countries using a Panel Smooth Transition  
 Autoregressive (PSTAR) model

**Mejda Tebessi**

Fintech and Green Finance in European Banks: Unveiling  
 Asymmetric Regime Effects Using Neural Networks

**Hiba Mohdhi & Islem Khefacha & Sami Chaabouni**

Digital Technologies and Sustainable Development Goals in  
 Emerging Economies : The Mediating Role of Financial  
 Inclusion

**Wassim Mannai & Malek Abaab & Kamel Helali**

Digital Transformation, Artificial Intelligence, and Green  
 Total Factor Productivity: Dynamic Spatial Durbin and  
 Regime-Switching Evidence from ASEAN Economies

**Ahlem Hcine & Afifa Ferhi & Kamel Helali**

Linear versus Quadratic Nexus between  
 Economic Growth, Financial Innovation, and  
 the Digital Economy in BRICS Countries

**Hadda Kilani**

Financial Development and Digital Innovation for  
 Carbon Mitigation : Evidence from Panel Data

**Kaïs Ferjani & Chokri Slim**

Artificial Intelligence in the Service of  
 Accounting: Challenges, Mechanisms, and Impact  
 on Financial Information

Salle de séminaires  
 NAFTA

Session 3.3

**Optimisation de portefeuille et  
 interconnexions des marchés**

Modérateurs

*Pr. Ahmed Ghorbel & Pr. Soulef Smaoui*

**Imen Keskes & Nejib Hachicha**

Quantile Connectedness between Islamic and G7 Equity  
 Markets: Evidence for Portfolio Diversification

**Sana Thameur & Mejed Boumrifeg & Nejib Hachicha**

Quantile Connectedness between Green Hydrogen,  
 Renewable Energy and Fossil Fuel Markets: Evidence for  
 Portfolio Allocation

**Bouthaina Rekik & Ahmed Ghorbel**

Tail Connectedness and Portfolio Implications Across  
 Emerging and Traditional Financial Assets

**Fatma Benbraiek & Mourad Mroua**

Portfolio Optimization under Market Uncertainty: Evidence  
 from Reinforcement Learning and Tail Risk Modeling

**Nabil Mansour & Yasmine Snene Manzli  
 & Ahmed Jeribi**

Portfolio Selection under Shifting Political Regimes: A  
 Behavior Based Nonlinear Goal Programming Approach

**Hayfa Fradi & Slah Bahloul & Rabeh Khalfaoui**

Forecasting Tail-Dependent and Multi-Horizon  
 Connectedness in Islamic Financial Markets: a  
 QVAR-LSTM Framework

**Hayfa Kazouz & Mohamed Youssfi**

Riding the Storm of Donald Trump Announcements:  
 Dependence between Trade Policy Uncertainty, Investor  
 Attention and Energy Market





**Colloque International  
Statistique et Économétrie  
Mahdia, 15 - 17 Mai 2026**

*Samedi*

**16 MAI 2026**

**09 : 00**

# 09:00 Sessions parallèles 4

## Salle de séminaires KAIROUAN

### Session 4.1

#### Statistique mathématique & applications

Modérateurs

*Pr. Jean-Marie Dufour & Pr. Mohamed Boutahar*

**Taoufik Bouezmarni & Naoures Soussi**

**& Mohamed Doukali & Rihab Bedoui**

Testing Granger Non-Causality in Extremiles: Copula and Integrated Quantile Regression Approaches

**Chiraz Najjar & Salah Khardani**

**& Taoufik Bouezmarni**

Smoothed Nonparametric Estimation of the Multivariate Distribution under Right-Censored and Length-Biased Data

**Youssef Esstafa**

Fast Calibration of Weak FARIMA Models

**Samir Ben Hariz**

From Moments to Malliavin–Stein: Central Limit Theorems for Gaussian Functionals

**Duc-Quang Bui**

Quantitative Central Limit Theorem for an Integrated Periodogram Via the Fourth Moment Theorem

**Mohamed Amine Kacef & Nour El Houda Rouabah**

**& Ayoub Asri**

A Stochastic Age–Period–Cohort Diffusion Model for Algerian Mortality Forecasting

## Salle de séminaires TOZEUR

### Session 4.2

#### Biostatistique

Modérateurs

*Pr. Sophie Dabo-Niang & Pr. Sana Louhichi*

**Audrey Lavenu**

Structural Equation Modeling (SEM) Models and Random Survival Forests (RSF): Application to Complications Following Surgery for Gastrointestinal Cancer

**Jean-François Dupuy**

Autour du Score de Brier en Analyse de Survie

**Sterenn Le Léanec & Loïc Duron Laure**

**Fournier & Audrey Lavenu**

Impact Of Lesion Size On Feature

Reproducibility In Radiomics

**Rachid Benamirouche**

La Performance des Systèmes d'Information est un Préalable de l'Intelligence Artificielle

**Maryem Abdennadher & Anis Bouabid**

The determinants of fecundity in Tunisia: an approach using the ARDL technique

## Salle de séminaires NAFTA

### Session 4.3

#### Économétrie appliquée

Modérateurs

*Pr. Mohamed Ayadi & Pr. Slim Ben Youssef*

**Mohamed Ayadi & Abdelali Ben Mbarka**

Evaluation des systèmes éducatifs des pays de la région MENA : Efficience et égalité des chances

**Samira Boussema**

Effets des Chatbots sur l'Entrepreneuriat Digital : le Rôle Médiateur de la Passion Entrepreneuriale

**Khaled Jeguirim**

A Novel Textual Macroeconomic Uncertainty Index: Spatio-Temporal Panel Evidence from the Middle East and North Africa

**Olfa Cherif**

Apprentissage Automatique pour la Réduction de Dimension des Prix dans les Systèmes de Demande

**Hiba Goumrhar & Hachami Safae**

Disparités Régionales et Accès aux Soins au Maroc : Analyse Empirique de l'Impact du Secteur Privé sur la Performance du Système de Santé

**Khedidja Soumeya Benhaddou & Amina Ibbou**

**& Abdellatif Elloumi**

De la Corrélation à la Causalité : Méthodes Robustes pour Evaluer l'Impact Marketing



# 11:00 Sessions parallèles 5

Salle de séminaires  
KAIROUAN

## Session 5.1

### Transition énergétique et institutions

Modérateurs

*Pr. Christophe Rault & Pr. Lamia Jaidane-Mazigh*

**Dhouha Dridi & Radhouane Hasni**

The Interplay of Structural Change and its  
Fundamentals in Shaping Environmental Quality in  
Emerging Markets

**Jabeur Salhi & Leila Chaouech & Mohamed Dhibi**

Environmental Degradation and Structural  
Differences between MENA and OECD Countries

**Mouna Rekik & Malika Neifar**

From Diversity to Sustainability: Do the Political and  
Economic Factors Enhance the Gender Diversity –  
environmental, social, and governance Performance  
Link, Empirical Evidence from EU Countries

**Malika Neifar & Fatma Smaoui**

What Can Drive Socioeconomic Development in  
MENA Zone? A Comparison Between High Income  
and Upper-Middle-Income Countries

**Montassar Zayati & Leila Ben Salem**

**& Ridha Nouria**

Volatility Spillovers Between Cryptocurrency  
and Energy Markets Under Uncertainty

Salle de séminaires  
TOZEUR

## Session 5.2

### Finance durable et stabilité

Modérateurs

*Pr. Islem Khefacha & Pr. Houda Ben Mabrouk*

**Meriem Farès & Chiraz Karamti**

Mapping Blockchain Sustainability Research: A  
Multi-Method Bibliometric Analysis of Trends,  
Structure, and Conceptual Insights

**Amira Graja Harzallah & Malika Neifar**

From Integration to Contagion and Diversity: How  
Global Turmoils Reshape Emerging Stock Markets?

**Amal Ghribi & Imen Fakhfakh & Soulef Smaoui**

Dynamics Sustainable Banking and Financial  
Stability: Evidence from ESG Performance and  
Green Innovation in Europe Using PCSE Estimation

**Abir Zouaghi & Mohamed Ali Azouzi**

Corporate Social Responsibility and Debt Level:  
Does Female Board Representation Matter?

**Fatma Mathlouthi & Nawel Ben Amor**

**& Slah Bahloul**

Dynamic Spillovers between Gold-Backed  
Cryptocurrencies and Global Uncertainty Indicators:  
Evidence from QVAR and Attention-Based  
CNN-LSTM Models

Salle de séminaires  
NAFTA

## Session 5.3

### Inférence et estimation statistique

Modérateurs

*Pr. Nikolaos Limnios & Pr. Salah Khardani*

**Sana Louhichi**

Hyperparameters Selection Problems in  
Nonparametric Trend Estimation

**Fayçal Hamdi & Abdelouahab Bibi**

On the Existence of Some Moments of the General  
Markov-Switching Bilinear Model

**Samira Taleb & Kheireddine Boudehane**

Markov Regenerative Process for Reliability  
Analysis of a non-Markovian Coherent System

**Hanan Daayeb**

Dirichlet Kernel Density Estimation on the  
Simplex with Missing Data

**Rihab Gharbi**

Estimation of the Density Using  
Gamma Kernel Under Missing Data

**Ahmed Benslama**

Test d'Engle et Granger Fractionnaire

**Mohamed Mataich & Foued Saadaoui**

Mathematical Modeling and Numerical Simulation  
of the Hamilton–Jacobi–Bellman Equation

13:00



Déjeuner



**Colloque International  
Statistique et Économétrie  
Mahdia, 15 - 17 Mai 2026**

**14 : 30**  
*Conférence*

**Pr. Jean-Marie Dufour**

McGill University and University of Mannheim  
Canada

**Causal channels, mediation  
analysis, and higher-order  
impulse responses**

Modérateurs

14 Pr. Jean-Michel Poggi & Pr. Mohamed Boutahar & Pr. Samir Ben Harizi

*Salle de séminaire  
CARTHAGE*



15 : 15  
*Conférence*

Pr. Nikolaos Limnios

Laboratoire de Mathématiques Appliquées de Compiègne  
France

# Normal deviation of Gamma Processes in Semi-Markov Random Media

*Salle de séminaire  
CARTHAGE*

Modérateurs

15

Pr. Jean-Michel Poggi & Pr. Mohamed Boutahar & Pr. Samir Ben Harizi

A close-up photograph of a traditional coffee ceremony. A silver pitcher with intricate floral patterns is pouring a stream of dark coffee into a glass cup with a white rim. The cup sits on a matching silver tray. Beside the cup is a glass of water and a small plate with several square pastries, some topped with coffee beans. The background is softly blurred, showing a warm, indoor setting.

# 16 : 00 Pause café

 **CISEM**  
Colloque International  
Statistique et Économétrie  
Mahdia, 15 - 17 Mai 2026

# 16:30 Sessions parallèles 6

Salle de séminaires  
KAIROUAN

## Session 6.1

### Econométrie appliquée

Modérateurs

*Pr. Chokri Slim & Pr. Mohamed Dhibi*

**Hocine Belhimer & Hamdi Becha & Kamel Helali**

Modeling the Nonlinear Dynamics Between  
Inflation and Economic Growth: A Smooth  
Transition ARDL Analysis

**Manelle Lahdhiri & Imen Ouerghi**

The Impact of the Brain Drain on Economic  
Growth and Human Capital in Tunisia

**Dorsaf Magmagui & Ridha Nouira & Sami Saafi  
& Christophe Rault**

Does Democracy Pay Off? Corruption, Instability,  
and the Democratic Dividend in a Global  
Comparative Study

**Nada Bouslama & Ridha Nouira**

La Qualité Institutionnelle comme Déterminant  
de l'Efficacité de l'Ouverture Commerciale

**Wided Ben Slama & Tarek Sadraoui**

The Effect of Oil Price Fluctuations on Inflation in  
Middle East and North Africa (MENA) Countries

**Sami Mestiri**

L'Application de la Méthode ARDL en Panel pour  
Modéliser le Taux de Chômage

Salle de séminaires  
TOZEUR

## Session 6.2

### Optimisation, décision multicritère et gestion des risques

Modérateurs

*Pr. Soulef Smaoui & Pr. Taicir Loukil*

**Pommeret Denys**

Méthodes de clustering basées sur les copules.  
Applications sur des portefeuilles et en  
détection d'anomalies

**Ibticem Bouhouch**

A Heavy Aggregation based Screening and  
Selection Method and its Applications in  
Multi-Attribute Decision Making Problems

**Ons Triki & Fathi Abid**

Optimal Investment and Extraction Strategies  
under ESG Regulations in Resource Industries

**Mejdi Argoubi**

A Fuzzy Chance-Constrained Mixed-Integer  
Programming Model for Sustainable Power Battery  
Recycling Network Design under Uncertainty

**Ahmed Cherif & Sonia Rebai**

A Machine Learning-Augmented Decision  
Support System for Humanitarian Country  
Office Operations

Salle de séminaires  
NAFTA

## Session 6.3

### Econométrie de la finance Modérateurs

*Pr. Houcem Bouzgarrou & Pr. Heni Boubaker*

**Amina Ladhari**

Enhanced Multi-Head Bidirectional LSTM-Attention  
Model for Financial Time Series Forecasting

**Semia Souai & Ahmed Ghorbel**

The Impact of Geopolitical Risk and Economic Policy  
Uncertainty Categories on US Sectoral Stock Market  
Volatility: Evidence from the S&P 500

**Amal Ben Salem & Yosra Ben Said  
& Ahmed Ghorbel**

Unraveling Crypto Market Emotions: A Wavelet  
Approach to Fear, Extreme Fear, and Greed

**Wajdi Hamma & Mohamed Nejib Ouertani  
& Souad Lembarki & Ahmed Ghorbel**

Dynamic Volatility Connectedness among  
Cryptocurrencies, NFTs, Fan Tokens and Stocks of  
Football Clubs

**Asma Khadimallah & Fathi Abid**

Do Contingent Convertible Lease Protects Bank Deposits?

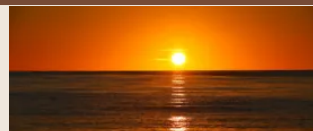
**Wiem Ben Romdhane**

Hybrid SARIMA-Deep Learning Models for Stock  
Market Forecasting: A Comprehensive Theoretical  
and Empirical Analysis

**Anis Hdidar & Malika Neifar & Amira HarzAllah Graja**

The Investor Social Network Sentiment, Commodity  
Prices and Ukrainian war impact: Evidence from the  
S&P500 and the ESG Indexes

18:45



Fin des sessions

17



21:00

Soirée



Colloque International  
Statistique et Économétrie  
Mahdia, 15 - 17 Mai 2026



**Colloque International  
Statistique et Économétrie  
Mahdia, 15 - 17 Mai 2026**

*Dimanche*

**17 MAI 2026**

**09 : 00**



09 : 00

*Conférence*

Pr. Gilbert Saporta

Conservatoire National des Arts et Métiers  
France

# Classification de variables : Etat des lieux et applications récentes

*Salle de séminaire  
CARTHAGE*

Modérateurs

20

Pr. Jean-Marie Dufour & Pr. Slim Ben Youssef & Pr. Nikolaos Limnios



Colloque International  
Statistique et Économétrie  
Mahdia, 15 - 17 Mai 2026

09 : 45  
*Conférence*



Pr. Nizar Touzi

New York University - Tandon School of Engineering  
United States

Bridging Schrödinger and Bass for  
generative diffusion modeling

*Salle de séminaire  
CARTHAGE*

Modérateurs

Pr. Jean-Marie Dufour & Pr. Slim Ben Youssef & Pr. Nikolaos Limnios

A silver pitcher with intricate floral patterns is pouring a stream of dark coffee into a glass cup with a white rim. The cup sits on a matching silver tray. To the left of the cup is a clear glass filled with water. To the right, on the same tray, are several white coffee cubes, some with coffee beans on top. The background is a blurred indoor setting, likely a cafe or restaurant, with warm lighting.

10 : 30  
Pause  
café

 **CISEM**  
Colloque International  
Statistique et Économétrie  
Mahdia, 15 - 17 Mai 2026

# 11:00 Sessions parallèles 7

Salle de séminaires  
KAIROUAN

## Session 7.1

**Transition énergétique, économie circulaire et  
sécurité alimentaire**

*Modérateurs*

*Pr. Christine Thomas-Agnan & Pr. Naceur Khraief*

**Nadia Farjallah**

Evaluating Energy Transition Effectiveness in the  
MENA Region: A New Carbon Performance Indicator

**Mohamed Saadi**

Energy for Desalination: Assessing the Potential of  
Waste-Powered Desalination in Tunisia

**Faten Ajengui**

Analyse de la Dynamique des Cryptomonnaies sous  
l'Effet du Risque Climatique et du Sentiment des  
Investisseurs : Une Approche AutoML

**Kaies Ncibi**

A Fuzzy MCDM Framework for Evaluating Food  
Security Performance in the MENA Region

**Minyar Khayat & Thais Nunez Rocha**

Plastic Waste Trade and the Basel Convention:  
Is there a New Waste Haven Driver?

**Mohammed Hedi Ben Hadj Mbarek & Imen Gam**

The Sensitivity of PLS Regression with Missing Data:  
Application in Wastewater Treatment Plant

**Rima Aloulou & Mohamed Drira & Kamel Helali**

Strategic Energy Efficiency: Unveiling the Asymmetric  
Impact of Electricity Consumption on Economic Growth  
in Tunisia

Salle de séminaires  
TOZEUR

## Session 7.2

**Econométrie appliquée**

*Modérateurs*

*Pr. Kamel Helali & Pr. Aymen Ajina*

**Ousmane Diaby & Nguimtsop Alex Donald**

Tax Pressure and Economic Growth: An Empirical  
Reassessment in Light of Structural and Institutional  
Heterogeneities

**Hanan Ragoubi**

The Mediating and Regime-Dependent Effects of  
Digitalization on the Entrepreneurship-Sustainable  
Development Nexus

**Manel Kacem**

Explainable Ensemble Machine for Auto Insurance  
Fraud Detection A Soft Voting Approach

**Marwa Khairallah**

The Impact of Adaptive Language Models on Linguistic  
Persuasion and Consumer Behavior: A Statistical and  
Econometric Perspective

**Marwa Selmi**

Analyse Empirique des Facteurs Determinants et du  
Potentiel d'Exportation des Produits Agricoles  
Tunisiens vers la Zone Arabe : une Application de  
l'Estimateur PPML sur la Periode 2004–2023

Salle de séminaires  
NAFTA

## Session 7.3

**Econométrie de la finance**

*Modérateurs*

*Pr. Chiraz Karamti & Pr. Samir Belkhaoui*

**Fatma Mathlouthi & Slah Bahloul**

Hedge and Safe Haven Properties of Green Bonds and Clean  
Energy Stocks during COVID-19 and Russian-Ukraine War:  
A Comparison with Gold

**Adlane Haffar**

Ingénierie d'un Service Financier Triangulaire

**Mohamed Sayed Hamrita**

A Wavelet-Decomposed Hybrid Framework for  
Forecasting S&P 500 Realized Volatility

**Ibtissem Missaoui & Mohamed Dhibi**

Modeling Crisis Risk Spillovers and Performance Trends  
in S&P ESG Exchange-Traded Funds

**Oumaima Hamou & Mohamed Oudgou**

**& Abdeslam Boudhar**

Prévision des Indices MASI et MASI ESG : Évaluation  
du Modèle GJR-GARCH et Analyse de ses Limites

**Mohamed Belhedi & Hayet Belhedi**

L'Inclusion Financière comme Catalyseur de la  
Transmission de la Politique Monétaire : une Evidence  
Non Linéaire en Afrique

**Amina Mseddi & Ines Boujelbene & Mohamed Ayman**

**Boujelben & Habib Chabchoub**

Analyzing Moody's aggregation using ML algorithm

12:30



Déjeuner

23

**Le programme  
s'achève.**

**La réflexion  
continue...**



**Colloque International  
Statistique et Économétrie  
Mahdia, 15 - 17 Mai 2026**