

CCISF

*Center for Complexity
and Interdisciplinary
Studies in Finance (CCISF)*

University of Nice-Sophia Antipolis



Presentation

The Center for Complexity and Interdisciplinary Studies in Finance (CCISF) is an Initiative of the University of Nice-Sophia Antipolis to promote new and cutting edge interdisciplinary research on financial markets seen as complex systems. The goal of the center is to act as a main player in the Provence Alpes Cote d'Azur region by bringing together academics, practitioners, and students using interdisciplinary approaches in finance. The center promotes discussion, research, comprehension, innovative solutions, and future developments to the financial industry.

CCISF aims to be the first research center in France focusing on technologies developed in the field of complexity and across a variety disciplines, such as Finance, Mathematics, Physics, Information Technology, Sociology, Biology, and Economy.

Similar types of research centers already exists abroad as e.g. the United States (Santa Fe Institute of Complexity), United Kingdom (Complex Adaptive Systems Group, Saïd Business School), Germany (Working Group on Physics on Socio-Economic Systems, Bremen and Dresden), Canada (Complexity Science Group, Calgary), Italy (Institute for Scientific Interchange Foundation, Torino). CCISF is presently the only research center in France devoted to create a new kind of scientific research community, one emphasizing multi-disciplinary and international collaboration in the pursuit of understanding the common themes that arise in finance.

Past events

● Workshop “Bridging Finance, Physics and Sociology”, International University of Monaco, 5-6 April 2007 with invitation of three internationally renowned researchers, Sorin Solomon, (Racah Institute of Physics, Hebrew University of Jerusalem, Scientific Director of the Multi-Agents Systems Division at the Institute for Scientific Interchange (ISI) Foundation, Torino, Italy; Head of The Lagrange Interdisciplinary Laboratory for Excellence in Complexity), Andrzej Nowak (Dept. of Sociology Warsaw University/ Florida State University) and Albert Diaz Guilera (Dept. of Physics, Barcelona University). Local contribution included the President of Nice-Sophia Antipolis University, Professor Albert Marouani, as well as a number of seminars of researchers from the International University of Monaco, Laboratoire J. A. Dieudonné, Groupement de Recherche en Economie Quantitative d’Aix Marseille (GREQAM), ISI Foundation, Torino, Italy, Institut Non Linéaire de Nice.

● Meeting “Mise en Place du Collège Interdisciplinaire Finance”, University of Nice 29th of June 2007 with participation of local contributions including the President of Nice-Sophia Antipolis University, Centre d’Etudes en Macroéconomie et Finance Internationale (CEMAFI), CERAM Business School, Centre de Recherche en Ingénierie Financière et Finances Publiques (CRIFFP), Hedge Funds Research Institute (Monaco), Institute Robert Hooke, Institut Non Linéaire de Nice, I3S, Ecole Polytechnique de l’Université de Nice-Sophia Antipolis, Laboratoire J.A. Dieudonné, and TOSCA Research Team, INRIA.

Next future event

● Workshop “Bridging Mathematics, Natural Sciences, Social Sciences and Finance”, 9-11th of April 2008, International University of Monaco. CCISF plans to invite top researchers in the field of complexity and finance to assist the workshop. Invited speakers include:

- Bernardo Huberman (Hewlett Packard Laboratories, USA) Computer Science
- Joseph McCauley (Houston University, USA) Physics
- Alan Kirman (GREQAM, l’Université d’Aix-Marseille) Economics
- Didier Sornette (ETH, Switzerland) Finance
- Paul Wilmott (Wilmott Associates, UK) Finance
- Andrzej Nowak (University of Warsaw, PL) Psychology

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- Yi-Cheng Zhang (University of Fribourg, CH) Physics

Board

Jorgen Vitting Andersen (Director), Institut Non Linéaire de Nice (INLN)

Michel Miniconi, Laboratoire J. A. Dieudonné

Albert Marouani, Président Université de Nice-Sophia Antipolis

Victor Planas, Director of Hedge Funds Research Institute, Monaco

Nathalie Hilmi, Hedge Funds Research Institute, Monaco

David Ansiau, International University of Monaco

Key Strategies

Short-term

Organization of bi-annual workshops in Monaco on Complexity and Interdisciplinarity in Finance. The workshops will be academic respective industry oriented. The workshops will invite world renowned researchers in the field of complexity to present their ideas to the financial community in PACA. The workshops will also serve as a platform for “local” people in the financial industry as well as academic researchers to present their work and projects/research interests. Besides Nice and Monaco CCISF have manifestation of “local” research interest in such workshops from researchers in Marseille, Torino, Viterbo and Rome. The workshops will place the Nice-Monaco region as the center of interest in France with respect to an interdisciplinary and complexity approach to finance.

Medium and long-term

CCISF will establish longer term visiting researcher programs that will enable to attract world renowned researchers for an extended period of time. Student exchange programs will be established with students working on common projects between the industry and academia. Exchange programs with other key international centers for complexity and finance will be established so as to ensure that the students/researchers belonging to the CCISF will have an up-to-date knowledge on the international research front line. With sufficient interest and funding CCISF will establish itself as an institute with permanent researches from different fields (finance, economy, mathematics, computer science, sociology, physics and biology) developing the 22nd century tools needed in the understanding and management of finance.

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*For more information, please contact
Dr. Jorgen Vitting Andersen
vitting@unice.fr*