

**Email :**

sandrine.jacob-leal@icn-artem.com

Alma mater :

Université de Sienna

Sujet(s) de recherche :

Economie Financière
Théorie Financière

Sandrine JACOB-LEAL

Professeur permanent

ICN Business School / ICN Business School

FCC

Sandrine Jacob Leal est Professeur Associée à ICN Business School (France). Elle a obtenu son Ph.D ainsi que son MSc en Economie à l'Université de Sienna (Italie).

Sandrine a été la responsable du département Finance, Audit, Comptabilité et Contrôle (janv. 2016 - oct. 2018). Elle est membre titulaire du CEREFIGE, laboratoire de Recherche en Science de Gestion et en Finance de l'Université de Lorraine (France), de l'axe Finance Comptabilité et Contrôle (FCC). De 2013 à 2018, Sandrine a été responsable adjointe de l'axe FCC et membre du conseil du CEREFIGE.

Ses recherches relèvent principalement de l'économie financière et s'articulent autour des thèmes suivants : Théorie financière, Anomalies de marché, Modèles multi-agents appliquées à la Finance, Finance expérimentale.

Sandrine enseigne principalement la Finance d'entreprise mais elle a eu, dans le passé, l'opportunité d'enseigner la Finance internationale, l'économie, notamment la Microéconomie et la Macroéconomie.

Fonctions

@ICN Business School – Professeur Permanent

Publications académiques

18 documents

Articles dans une revue5 document

- Matthew Hawkins, Mahamadou Biga Diambeidou, Sandrine Jacob Leal. Facilitating knowledge creation and team performance through behavioral integration and skill-based identity. *Industry and Higher Education*, 2023, pp.095042222311557. .
- Sandrine Jacob Leal, Mauro Napoletano. Market stability vs. market resilience: Regulatory policies experiments in an agent-based model with low- and high-frequency trading. *Journal of Economic Behavior and Organization*, 2019, 157, pp.15-41. .
- Sandrine Jacob Leal, Mauro Napoletano, Andrea Roventini, Giorgio Fagiolo. Rock around the Clock : An agent-based model of low- and high-frequency trading. *Journal of Evolutionary Economics*, 2016, 26 (1), pp.49-76. .
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- Sandrine Jacob Leal. High-Frequency Trading: Does Latency Floor Matter?. *WEHIA Conference*, Jun 2019, London, United Kingdom.
- Sandrine Jacob Leal, Nobuyuki Hanaki. Algorithmic trading, what if it is just an illusion? Evidence from

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- Sandrine Jacob Leal, Nobuyuki Hanaki, Mauro Napoletano. Market volatility and crashes in experimental financial markets with interactions between human and high-frequency traders. *Experimental Finance conference 2017*, 2017, Nice, France.
- Sandrine Jacob Leal, Mauro Napoletano. Market Stability vs. Market Resilience: Regulatory Policies Experiments in an Agent-Based Model with Low- and High-Frequency Trading. *22nd International Conference on Computing in Economics and Finance (CEF)*, 2016, Bordeaux, France.
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- Sandrine Jacob Leal, Mauro Napoletano, Andrea Roventini, Giorgio Fagiolo. High-Frequency Trading and the Emergence of Flash Crashes: some regulatory policy experiments. *5th International Conference of the Financial Engineering and Banking Society (FEBS)*, 2015, Nantes, France.
- Sandrine Jacob Leal, Mauro Napoletano, Andrea Roventini, Giorgio Fagiolo. High-Frequency Trading and the Emergence of Flash Crashes: some regulatory policy experiments. *Economic Science with Heterogeneous Interacting Agents (WEHIA)*, 2015, Sophia-Antipolis, France.
- Sandrine Jacob Leal, Mauro Napoletano, Andrea Roventini, Giorgio Fagiolo. High-Frequency Trading and the Emergence of Flash Crashes: some regulatory policy experiments. *Paris Financial Management Conference (PFMC)*, 2015, Paris, France.
- Sandrine Jacob Leal, Mauro Napoletano, Andrea Roventini, Giorgio Fagiolo. Rock around the clock: An agent-based model of low- and high-frequency trading. *Colloque annuel du GDRE (Monnaie, Banque, Finance du CNRS)*, 2014, Lyon, France.

Autres publications1 document

- Sandrine Jacob Leal, Mauro Napoletano, Andrea Roventini, Giorgio Fagiolo. La java des fréquences : une explication du « krach éclair » / Rock around the clock : an explanation of flash crashes, Blog OFC. 2014.

Pré-publications, Documents de travail1 document

- Sandrine Jacob Leal, Mauro Napoletano, Andrea Roventini, Giorgio Fagiolo. Rock around the clock: an agent-based model of low- and high-frequency trading. 2014.

Rapports1 document

- Sandrine Jacob Leal, Mauro Napoletano. Market Stability vs. Market Resilience: Regulatory Policies Experiments in an Agent-Based Model with Low- and High-Frequency Trading. [Research Report] Cahier de recherche du CEREFIGE. 2016.



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