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Alma mater :

Université de Sienna

Sujet(s) de recherche :

Economie Financière
Théorie Financière

Sandrine JACOB-LEAL

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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

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Publications académiques

Graphique

Liste complète

17 documents

Articles dans une revue4 documents

- 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*, Elsevier, 2017, 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*, Springer Verlag (Germany), 2016, 26 (1), pp.49-76. .
- Sandrine Jacob Leal. Fundamentalists, Chartists and Asset pricing anomalies. *Quantitative Finance*, Taylor & Francis (Routledge), 2015, 15 (11), pp.1837-1850. .
- Sandrine Jacob Leal. Momentum effect in individual stocks and heterogeneous beliefs among fundamentalists. *Economics Bulletin*, Economics Bulletin, 2013, 33 (4), pp.3102-3116.

Communications dans un congrès 10 documents

- Sandrine Jacob Leal. High-Frequency Trading: Does Latency Floor Matter?. *WEHIA Conference*, Jun 2019, London, United Kingdom.
- Sandrine Jacob Leal, Nobuyuki Hanaki. Algorithm trading, what if it is just an illusion? Evidence from experimental financial markets. *CEF (Computing in Economics and Finance – International Conference)*, 2019, Ottawa, Canada.
- Sandrine Jacob Leal, Nobuyuki Hanaki. Algorithmic trading, what if it is just an illusion? Evidence from experimental financial markets. *10th meeting of the French Association of Experimental Economics (ASFEE)*, 2019, Toulouse, France.
- 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. *4th International Symposium in Computational Economics and Finance (ISCEF)*, 2016, Paris 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.
- 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 publications 1 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 travail 1 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.

Rapports 1 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.

Documents récupérés de l'archive ouverte HAL

