Andras Fulop

Professeur Associé, Département Finance
Responsable du Département

Contact

Mail:
fulop@essec.fr
Avenue Bernard Hirsch.
BP 50105
95021 Cergy Pontoise cedex
FRANCE

Formation

Ph.D. in Finance, University of Toronto/Rotman School of Management - Canada

M.A. in Economics, University of Toronto, Canada

M.Sc. in Economics, Budapest University of Economic Sciences, Hungary

Biographie

Site personnel

Thèmes de recherche

Credit Risk, Derivatives, Financial Econometrics

Publications

Publications académiques

Articles

"Data-cloning SMC2: A global optimizer for maximum likelihood estimation of latent variable models" (JC. Duan, A. Fulop, YW. Hsieh), *Computational Statistics and Data Analysis*, Numéro

"Bayesian Estimation of Dynamic Asset Pricing Models with Informative Observations " (A. Fulop), *Journal of Econometrics*, mars 2019, Vol. 219, Numéro 1, p. 114-138

"Density-Tempered Marginalized Sequential Monte Carlo Samplers" (A. Fulop, JC. Duan), *Journal of Business and Economic Statistics*, avr. 2015, Vol. 33, Numéro 2, p. 192-202

"Self-Exciting Jumps, Learning, and Asset Pricing Implications" (A. Fulop, J. Li, J. Yu), *Review of Financial Studies*, Numéro Forthcoming

"Efficient learning via simulation: A marginalized resample-move approach" (A. Fulop, J. Li), *Journal of Econometrics*, oct. 2013, Vol. 176, Numéro 2, p. 146-161

"A stable estimator of the information matrix under EM for dependent data" (A. Fulop, JC. Duan), *Statistics and Computing*, sept. 2009, Vol. , Numéro , p. -

"Estimating the structural credit risk model when equity prices are contaminated by trading noises" (A. Fulop, JC. Duan), *Journal of Econometrics*, juin 2009, Vol. 150, Numéro 2, p. 288-296

Chapitres

Filtering Methods. In: *Handbook of Computational Finance*. Berlin : Springer, Jin-Chuan Duan, James E. Gentle, Wolfgang Haerdle . 2012, p. 439-467

Maximum Likelihood. In: *Encyclopedia of Actuarial Science* (avec JC. Duan). Chichester (UK) : Wiley & Sons, 2004, p. 1107-1115

Working Papers

"Feedback Effects of Rating Downgrades" (A. Fulop). Essec Research Center, DR-06016 oct. 06.

"Estimating the Structural Credit Risk Model When Equity Prices Are Contaminated by Trading Noises" (JC. Duan, A. Fulop). Essec Research Center, DR-06015 oct. 06.

Autres publications

Communications publiées

"How liquid is the CDS market?", avec L. Lescourret. In : *4th Annual Central Bank Workshop on the Microstructure of Financial Markets*, Central Bank Microstructure Conference. : Bank for International Settlements and Hong Kong Institute for Monetary Research, 2008.

Autres activités

Prix et distinctions

2000-2004 Harvey Rourke Fellowship

1999-2004 University of Toronto Fellowship

1999 Soros Foundation Fellowship

Activités scientifiques

Communications présentées à des conférences

International Conferences:

AFFI Paris 2006 December

FDIC 16th Derivatives Securities and Risk Management Conference 2006 April

Invited Seminars, Workshops:

2007 CREST

2006 Budapest Economic Seminar Series at MNB, Bocconi,ESSEC,BIS,HEC Montreal

Affiliations et activités académiques

Membre du Econometric Society

Conseil

Consulting Project for Eurotitrisation 2006-2007

Expérience professionnelle

2005 summer, Hungarian National Bank, Research Division, Visiting Researcher