

Andras Fulop

Assistant Professor,
Department



Contact

✉ Mail:

fulop@essec.fr

✉ Avenue Bernard

Hirsch

BP 50105

95021 Cergy Pontoise

cedex

FRANCE

Education

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

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

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

Biography

www.andrasfulop.com

Research Areas

Credit Risk, Derivatives, Financial Econometrics

Publications

✉ Academic Publications

Articles

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

Book Chapters

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

✉ Working Papers

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

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

✉ Other Publications

Articles published in Conference Proceedings

"How liquid is the CDS market?", With 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

Other Activities

▣ Awards and Distinctions

2000-2004 Harvey Rourke Fellowship

1999-2004 University of Toronto Fellowship

1999 Soros Foundation Fellowship

▣ Scientific Activities

Conference Presentations

International Conferences:

Econometric Society European Meeting 2007

FERM 2007 Beijing

AFFI Paris 2006 December

FDIC 16th Derivatives Securities and Risk Management Conference 2006
April

Invited Seminars, Workshops:

2007 CREST, Paris 12, Academia Sinica
Taipei, INSEAD

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

▣ Affiliations and Academic Responsibilities

Member of CREST, Finance and Insurance Laboratory

▣ Consulting and Other Activities

Consulting Project for Eurotitrisation 2006-2007

▣ Professional Experience

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