FACULTY

Andras Fulop

Assistant Professor, Department

Contact

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95021 Cergy Pontoise cedex
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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

Personal website: www.andrasfulop.com

Research Areas

Credit Risk, Derivatives, Financial Econometrics

Publications

Academic Publications

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" (with J. Duan). Essec Research Center, DR-06015 oct. 06.

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