

Michel BARONI

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Département: Finance

Campus de Cergy

DIPLÔMES

2002	Doctorat en Sciences de gestion (Université Paris X Nanterre France)
2010	Habilité à Diriger des Recherches (HDR) (Université Paris X Nanterre France)
1978	Diplôme d'Etudes Supérieures Economiques (DESE) (Conservatoire National des Arts & Métiers (CNAM) France)
1977	Diplôme d'Etudes Comptables Supérieures (DECS) (Ministère de l'Education Nationale France)
1976	MSc en Science de Gestion (HEC Paris France)
1978	Certificat Supérieur d'Expertise Comptable "Relations économiques" (Ministère de l'Education Nationale France)

CARRIÈRE

POSITIONS ACADÉMIQUES PRINCIPALES

2000 - 2005-08-31	Professeur assistant (ESSEC Business School France)
2005 - 2009-08-31	Professeur associé (ESSEC Business School France)
2009 - Présent	Professeur (ESSEC Business School France)

AUTRES POSITIONS

2018 - 2024-08-31	Doyen des professeurs (ESSEC Business School France)
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PUBLICATIONS

ARTICLES

[BARONI, M., BARTHELEMY, F. et MOKRANE, M. \(2007\). Optimal Holding Period for a Real Estate Portfolio. *Journal of Property Investment and Finance*, pp. 603-625.](#)

[BARONI, M., BARTHELEMY, F. et MOKRANE, M. \(2005\). Real Estate Prices: A Paris Repeat Sales Residential Index. *Journal of Real Estate Literature*, pp. 303-321.](#)

[AMEDEE-MANESME, C.O., BARONI, M., BARTHELEMY, F. et MOKRANE, M. \(2015\). The Impact of Lease Structures on the Optimal Holding Period For a Commercial Real Estate Portfolio. *Journal of Property Investment and Finance*, 33\(2\), pp. 121-139.](#)

[BARONI, M., BARTHELEMY, F. et MOKRANE, M. \(2008\). Un nouvel indice de risque immobilier pour le marché résidentiel parisien. *Revue Economique*, 59\(1\), pp. 99-118.](#)

[BARONI, M., BARTHELEMY, F. et MOKRANE, M. \(2007\). Using Rents and Price Dynamics in Real Estate Portfolio Valuation. *Property Management*, pp. 462-486.](#)

[BARONI, M., BARTHELEMY, F. et MOKRANE, M. \(2007\). A PCA Factor Repeat Sales Index for Apartment Prices in Paris. *Journal of Real Estate Research*, pp. 137-158.](#)

[AMEDEE-MANESME, C.O., BARTHELEMY, F., BARONI, M. et DUPUY, E. \(2013\). Combining Monte Carlo Simulations and Options to Manage the Risk of Real Estate Portfolios. *Journal of Property Investment and Finance*, 31\(4\), pp. 360-389.](#)

[AMEDEE-MANESME, C.O., BARTHELEMY, F. et BARONI, M. \(2020\). Un nouveau paradigme de la dynamique des rendements immobiliers parisiens. *Revue Economique*, 71\(4\), pp. 751-765.](#)

[AMÉDÉE-MANESME, C.O., BARONI, M., BARTHELEMY, F. et DES ROSIERS, F. \(2017\). Market Heterogeneity, Investment Risk and Portfolio Allocation: Applying Quantile Regression to the Paris Apartment Market. *International Journal of Housing Markets and Analysis*, 10\(5\), pp. 641-661.](#)

[AMÉDÉE-MANESME, C.O., BARONI, M., BARTHELEMY, F. et DES ROSIERS, F. \(2017\). Market heterogeneity and the determinants of Paris apartment prices: A quantile regression approach. *Urban Studies*, 54\(14\), pp. 3260-3280.](#)

[BARONI, M., BARTHELEMY, F. et MOKRANE, M. \(2011\). A repeat sales index robust to small datasets. *Journal of Property Investment and Finance*, 29\(1\), pp. 35-48.](#)

[BARONI, M. \(1988\). Le capital représente-t-il un coût pour l'entreprise? *Hommes et Commerce*.](#)

CHAPITRES

[BARONI, M. \(2012\). Financial Markets: A Tool for Transferring and Managing Risk? Dans: *Free Markets and the Culture of Common Good*. 1st ed. Springer, pp. 153-164.](#)

COMMUNICATIONS DANS UNE CONFÉRENCE

[BARONI, M., AMÉDÉE-MANESME, C.O. et BARTHELEMY, F. \(2017\). A Changing Model for Real Estate Returns: A Factorial Approach. Dans: 24th Annual Conference of the European Real Estate Society \(ERES\).](#)

[BARONI, M., BARTHELEMY, F. et MOKRANE, M. \(2008\). A Repeat Sales Index Robust to Small Datasets.](#)

[BARONI, M., BARTHELEMY, F. et DES ROSIERS, F. \(2009\). Addressing House Price Appreciation in a Heterogeneous Market. The Case of the Paris Apartment Market, 1990-2006. Dans: ENHR09 Prague - Changing Housing Markets: Integration and Segmentation.](#)

[BARONI, M. \(2018\). An Index to Forecast Housing Returns. Dans: 25th European Real Estate Society \(ERES\) Annual Conference 2018.](#)

[BARONI, M., BARTHELEMY, F. et MOKRANE, M. \(2003\). Which Capital Growth Index for the Paris Residential Market?](#)

[BARONI, M., BARTHELEMY, F. et MOKRANE, M. \(2002\). Comparison of Real Estate Indices for Paris: Can we Detect the So-called Bubble?](#)

[BARONI, M., BARTHELEMY, F. et MOKRANE, M. \(2007\). Constructing a New Real Estate Risk Index for the Paris Residential Market.](#)

[BARONI, M. \(2010\). Financial Markets: A Tool for Transferring and Managing Risk? Dans: *Free Markets and the Culture Of Common Good*.](#)

[BARONI, M., BARTHELEMY, F. et MOKRANE, M. \(2007\). Is it Possible to Construct Derivatives for the Paris Residential Market?](#)

[AMEDEE-MANESME, C.O., BARONI, M., BARTHELEMY, F. et DUPUY, E. \(2011\). Long-term Inflation Hedging Properties of Direct Real Estate Investment: A Methodology to Study Inflation's Protection Given the Lease Structure and the Indexation Uses. Dans: 27th Annual American Real Estate Society Meeting.](#)

[BARONI, M. \(2013\). Market Heterogeneity and Determinants of Paris Apartment Prices: A Quantile Regression Approach. Dans: 20th Annual Conference of the European Real Estate Society.](#)

[BARONI, M. \(2014\). Market Heterogeneity and Investment Risk. Dans: European Real Estate Society 21st Annual Conference.](#)

[AMÉDÉE-MANESME, C.O., BARONI, M., DES ROSIERS, F. et BARTHELEMY, F. \(2015\). Market Heterogeneity, Investment Risk and Portfolio Allocation – Applying Quantile Regression to the Paris Apartment Market. Dans: 32nd International Conference of the French Finance Association \(AFFI\).](#)

[BARONI, M., BARTHELEMY, F. et MOKRANE, M. \(2005\). Monte Carlo Simulations versus DCF in Real Estate Portfolio Valuation.](#)

[BARONI, M. \(2012\). Optimum Time to Sell a Real Estate Portfolio Given the Break-Options Included in its Lease Structure. Dans: 28th Annual American Real Estate Society Meeting.](#)

[BARONI, M., BARTHELEMY, F. et MOKRANE, M. \(2003\). Risk Factors for the Physical Real Estate: A Factorial Index for the Paris Residential Market and Its Comparison to Existing Indices.](#)

[BARONI, M., BARTHELEMY, F. et MOKRANE, M. \(2009\). Segmenting the Paris Residential Market According to Temporal Evolution and Housing Attributes. Dans: Annual Conference ERES 2009.](#)

[BARONI, M., AMEDEE-MANESME, C.O., BARTHELEMY, F. et DES ROSIERS, F. \(2016\). Segmenting the Paris Residential Market Using a Principal Component Analysis. Dans: 23rd Annual Conference European Real Estate Society \(ERES\).](#)

[MICCICHE, C., BARONI, M. et VIDAL, P. \(2023\). A Methodology for Local Housing Price Index in France. Dans: 29th European Real Estate Society \(ERES\) Annual Conference 2023. London.](#)

DOCUMENTS DE TRAVAIL

[BARONI, M., BARTHELEMY, F. et MAHDI, M. \(2005\). A PCA Factor Repeat Sales Index \(1973-2001\) to Forecast Apartment Prices in Paris. ESSEC Business School.](#)

[BARONI, M., BARTHELEMY, F. et MOKRANE, M. \(2009\). A Repeat Sales Index Robust to Small Datasets. ESSEC Business School.](#)

[AMEDEE-MANESME, C.O., BARONI, M., BARTHELEMY, F. et DUPUY, E. \(2011\). Combining Monte Carlo Simulations and Options to Manage the Risk of Real Estate Portfolios. ESSEC Business School.](#)

[BARONI, M., BARTHELEMY, F. et MOKRANE, M. \(2007\). Is It Possible to Construct Derivatives for the Paris Residential Market? ESSEC Business School.](#)

[BARONI, M., BARTHELEMY, F. et MOKRANE, M. \(2007\). Optimal Holding Period for a Real Estate Portfolio. ESSEC Business School.](#)

[BARONI, M., BARTHELEMY, F. et MAHDI, M. \(2004\). Physical Real Estate: A Paris Repeat Sales Residential Index. ESSEC Business School.](#)

[BARONI, M., BARTHELEMY, F. et MOKRANE, M. \(2001\). Physical Real Estate: Risk Factors and Investor Behavior. ESSEC Business School.](#)

[AMEDEE-MANESME, C.O., BARONI, M., BARTHELEMY, F. et MOKRANE, M. \(2014\). *The Impact of Lease Structures on the Optimal Holding Period for a Commercial Real Estate Portfolio*. ESSEC Business School.](#)

[BARONI, M., BARTHELEMY, F. et MAHDI, M. \(2004\). *The Paris Residential Market: Driving Factors and Market Behaviour 1973-2001*. ESSEC Business School.](#)

[BARONI, M., BARTHELEMY, F. et MOKRANE, M. \(2003\). *Which Capital Growth Index for the Paris Residential Market?* ESSEC Business School.](#)

HDR

[BARONI, M. \(2010\). HDR. France.](#)

LIVRES

[BARONI, M. et ROSENBERG, C. \(1992\). *Exercices et cas : gestion financière de l'entreprise*. Paris: ESF.](#)

[BARONI, M. et ROSENBERG, C. \(1995\). *Gestion financière de l'entreprise : logiques, politique, stratégie*. Paris: ESF.](#)

ARTICLES OU VIDÉOS DE VULGARISATION

[BARONI, M. \(1996\). L'Éthique dans les activités financières.](#)

ACTIVITÉS PROFESSIONNELLES

1980 - Présent: Gestionnaire de SICE, une société d'investissement immobilier
1986 - Présent: Administrateur de Chaudronnerie Provençale SA (Aix-en-Provence) (France)
1989 - Présent: Administrateur pour l'Institut Européen de Coopération et de Développement (IECD) à Strasbourg (France)
2007 - Présent: Fellow of (Membre de) Royal Institution of Chartered Surveyors (FRICS)
2017 - Présent: Membre du Comité Scientifique de Meilleursagents.com

ACTIVITÉS DE RECHERCHE

2007 - 2013: Membre du Conseil des Normes d'Europe Continentale de Royal Institution of Chartered Surveyor (RICS)

2013 - 2018: Membre du Comité Scientifique de la Fondation Palladio
2019 - 2019: Membre du comité de lecture - Journal of Real Estate Finance and Economics
2016 - 2019: Membre du comité de lecture - Zeitschrift für Immobilienökonomie