

# Elise GOURIER

Professeur associé

Département: Finance

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Pays d'origine: France

## INTERETS DE RECHERCHE

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évaluation d'actifs, gestion d'actifs, politique économique, Climate Finance

## FORMATION

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2013 Ph.D. en Finance, University of Zurich, Suisse

## EXPERIENCE PROFESSIONNELLE

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### Positions académiques principales

2021 - Présent	Professeur associé, ESSEC Business School, France
2018 - 2021	Professeur assistant, ESSEC Business School, France
2015 - 2017	Professeur Assistant en Finance, Université Queen Mary, Royaume-Uni

### Autres affiliations académiques

2026 - 2026	Co-responsable de la chaire ESSEC-Amundi Chair on Asset & Risk Management, ESSEC Business School, France
2025 - 2026	Co-responsable de chaire ESSEC Shaping the Future of Finance, ESSEC Business School, France
2013 - 2015	Post-Doctoral Fellow, Département de Recherche des Opérations et Ingénierie Financière (ORFE), Princeton University, États-Unis

## BOURSES, PRIX ET DISTINCTIONS

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### Prix et Distinctions

2019	2019 ICPM Research Award pour l'article "How Alternative Are Private Markets"
2018	Jack Treynor Prize par le Q-Group (The Institute for Quantitative Research in Finance) pour l'article « How Alternative are Private Markets? »

### Bourses

2020	Grant from the Institut Europlace de Finance (EIF) and the Labex Louis Bachelier
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## PUBLICATIONS

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## Articles

- GOURIER, E., PHALIPPOU, L. et WESTERFIELD, M.M. (2024). Capital Commitment. *Journal of Finance*, 79(5), pp. 3407-3457.
- BARDETT, C., GOURIER, E. et LEIPPOLD, M. (2019). Inferring volatility dynamics and risk-premia from the S&P500 and VIX markets. *Journal of Financial Economics*, 131(3), pp. 593-618.
- FARKAS, W., GOURIER, E., HUITEMA, R. et NECULA, C. (2017). A two-factor cointegrated commodity price model with an application to spread option pricing. *Journal of Banking & Finance*, 77(C), pp. 249-268.
- FILIPOVIC, D., GOURIER, E. et MANCINI, L. (2016). Quadratic Variance Swap Models. *Journal of Financial Economics*, 119(1), pp. 44-68.
- DRIMUS, G., FARKAS, W. et GOURIER, E. (2016). Valuation of options on discretely sampled variance: A general analytic approximation. *Journal of Computational Finance*, 20(2), pp. 39-66.

## Conférences

- GOURIER, E. et IUNG MATHURIN, H. (2024). A Greenwashing Index. Dans: 3rd Spring Finance Workshop 2024. Ischgl.
- GOURIER, E. (2024). Greenwashing: How does it impact financial markets? Dans: Science & Society 2024. Cergy.
- GOURIER, E., PHALIPPOU, L. et WESTERFIELD, M. (2023). Capital Commitment. Dans: 2023 American Finance Association (AFA) Annual Meeting. Nouvelle-Orleans.
- GOURIER, E. et IUNG-MATHURIN, H. (2023). A Greenwashing Index. Dans: 5th International Workshop in Financial Econometrics 2023. Santo André (Bahia).
- GOURIER, E., PHALIPPOU, L. et WESTERFIELD, M. (2023). Capital Commitment. Dans: 2023 Toulouse Financial Econometrics Conference. Toulouse.
- GOURIER, E. et IUNG MATHURIN, H. (2022). A Greenwashing Index. Dans: 16th International Conference Computational and Financial Econometrics 2022. London.
- GOETZMANN, W.N., GOURIER, E. et PHALIPPOU, L. (2019). How Alternative Are Private Markets? Dans: 2019 SFS Cavalcade North America.
- GOETZMANN, W.N., GOURIER, E. et PHALIPPOU, L. (2019). How Alternative Are Private Markets? Dans: 2019 Annual Private Capital Research Conference.
- GOETZMANN, W.N., GOURIER, E. et PHALIPPOU, L. (2019). How Alternative Are Private Markets? Dans: 2019 Stanford Institute for Theoretical Economics Workshop (SITE).
- GOETZMANN, W.N., GOURIER, E. et PHALIPPOU, L. (2019). How alternative are private market funds? Dans: Fourth International Workshop in Financial Econometrics.
- GOETZMANN, W.N., GOURIER, E. et PHALIPPOU, L. (2019). How Alternative Are Private Markets. Dans: 2019 Paris December Meeting.
- GOETZMANN, W.N., GOURIER, E. et PHALIPPOU, L. (2018). How Alternative are Alternative Assets? The Case of Private Equity. Dans: 7th Luxembourg Asset Management Summit 2018.
- GOURIER, E. et KONTOGHORGHES, A. (2018). Idiosyncratic Equity and Variance Risk. Dans: 12th International Conference on Computational and Financial Econometrics (CFE) 2018.

## Presse

GOURIER, E. 2024. *New Study: What's holding back sustainable funds? Greenwashing*. Février.

## AUTRES ACTIVITES DE RECHERCHE

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### Membre d'un comité de lecture

Depuis 2024 Journal of Financial Econometrics

### Supervision de thèses / HDR

2019 R. F. WAN (ESSEC Business School), Membre de jury

2018 G. VECCIO, Directeur de thèse

A. KONTOGHORGHES, Directeur de thèse

M. MIRSHAHI, Directeur de thèse

## ENSEIGNEMENT

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2021 Topics in Finance, ESSEC Business School, France

2020 Principles of Finance, ESSEC Business School, France

2019 Principles of Finance, ESSEC Business School, France

2019 Asset Pricing 2, ESSEC Business School, France