Elise GOURIER

Professeur associé
Département: Finance
ESSEC Business School
3 avenue Bernard Hirsch
95021 Cergy-Pontoise
France

Email: gourier@essec.edu
Numéro de téléphone: +33 (0) 1 34 43 32 70
Pays d'origine: France

INTERETS DE RECHERCHE

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

FORMATION

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

EXPERIENCE PROFESSIONNELLE

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

2013 - 2015 Post-Doctoral Fellow, Département de Recherche des Opérations et Ingénierie Financière (ORFE), Princeton University, États-Unis

BOURSES, PRIX ET DISTINCTIONS

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

PUBLICATIONS

Articles

BARDGETT, 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 and 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., 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 WESTERFEILD, 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 KONTOGHIORGHES, A. (2018). Idiosyncratic Equity and Variance Risk. Dans: 12th International Conference on Computational and Financial Econometrics (CFE) 2018.

AUTRES ACTIVITES DE RECHERCHE

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. KONTOGHIORGHES, Directeur de thèse
	M. MIRSHAHI, Directeur de thèse

ENSEIGNEMENT

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