

Elise GOURIER

Associate Professor

Department: Finance

ESSEC Business School

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Country of origin: France

EDUCATION

2013 Ph.D. in Finance, University of Zurich, Switzerland

EMPLOYMENT

Full-time academic positions

2021 - Present Associate Professor, ESSEC Business School, France

2018 - 2021 Assistant Professor, ESSEC Business School, France

2015 - 2017 Assistant Professor in Finance, Queen Mary University of London. School of Economics and Finance, United Kingdom

Other affiliations and appointments

2013 - 2015 Post-doctoral fellow, Department of Operations Research and Financial Engineering (ORFE), Princeton University, United States of America

GRANTS AND HONORS

Awards and Honors

2019 2019 ICPM Research Award for l'article "How Alternative Are Private Markets"

2018 Jack Treynor Prize, sponsored by the Q-Group (The Institute for Quantitative Research in Finance), for the paper, "How Alternative are Private Markets?"

Grants

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

PUBLICATIONS

Journal Articles

BARDGETT, C., GOURIER, E. and 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. and 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. and MANCINI, L. (2016). Quadratic Variance Swap Models. *Journal of Financial Economics*, 119(1), pp. 44-68.

DRIMUS, G., FARKAS, W. and GOURIER, E. (2016). Valuation of options on discretely sampled variance: A general analytic approximation. *Journal of Computational Finance*, 20(2), pp. 39-66.

Conferences

GOURIER, E., PHALIPPOU, L. and WESTERFIELD, M. (2023). Capital Commitment. In: 2023 American Finance Association (AFA) Annual Meeting. Nouvelle-Orleans.

GOURIER, E. and IUNG-MATHURIN, H. (2023). A Greenwashing Index. In: 5th International Workshop in Financial Econometrics 2023. Santo André (Bahia).

GOURIER, E., PHALIPPOU, L. and WESTERFIELD, M. (2023). Capital Commitment. In: 2023 Toulouse Financial Econometrics Conference. Toulouse.

GOURIER, E. and MATHURIN, H. (2022). A Greenwashing Index. In: 16th International Conference Computational and Financial Econometrics 2022. London.

GOETZMANN, W.N., GOURIER, E. and PHALIPPOU, L. (2019). How Alternative Are Private Markets? In: 2019 SFS Cavalcade North America.

GOETZMANN, W.N., GOURIER, E. and PHALIPPOU, L. (2019). How Alternative Are Private Markets? In: 2019 Annual Private Capital Research Conference.

GOETZMANN, W.N., GOURIER, E. and PHALIPPOU, L. (2019). How Alternative Are Private Markets? In: 2019 Stanford Institute for Theoretical Economics Workshop (SITE).

GOETZMANN, W.N., GOURIER, E. and PHALIPPOU, L. (2019). How alternative are private market funds? In: Fourth International Workshop in Financial Econometrics.

GOETZMANN, W.N., GOURIER, E. and PHALIPPOU, L. (2019). How Alternative Are Private Markets. In: 2019 Paris December Meeting.

GOETZMANN, W.N., GOURIER, E. and PHALIPPOU, L. (2018). How Alternative are Alternative Assets? The Case of Private Equity. In: 7th Luxembourg Asset Management Summit 2018.

GOURIER, E. and KONTOGHIORGHES, A. (2018). Idiosyncratic Equity and Variance Risk. In: 12th International Conference on Computational and Financial Econometrics (CFE) 2018.

OTHER RESEARCH ACTIVITIES

PhD Supervision

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| 2019 | R. F. WAN (ESSEC Business School), Thesis jury member |
| 2018 | G. VECCIO, Thesis director |
| | A. KONTOGHIORGHES, Thesis director |
| | M. MIRSHAHI, Thesis director |

TEACHING EXPERIENCE

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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 |