

1. Preprints and publications

(by 1st author alphabetic order, with CREAR members underlined).

- *"The Effect of Mandatory IFRS Adoption on Conditional Conservatism in Europe"* by P. Andre, A. Filip, L. Paugam. Journal of Business Finance and Accounting (May 2015)
- *"The Impact of Lease Structures on the Optimal Holding Period for a Commercial Real Estate Portfolio"*, by C-O. Amédée-Manesme, M. Baroni, F. Barthélémy and M. Mokrane, Journal of Property Investment and Finance (2015)
- *"Robust Cointegration Testing in the Presence of Weak Trends, with an Application to the Human Origin of Global Warming"* by G. Chevillon. Econometric Reviews (Jan. 2015)
- *"Legal Regime and Financial Reporting Quality"* by A. Filip, R. Labelle, S. Rousseau. Contemporary Accounting Research, Vol. 32, p. 280-307 (March 2015)
- *"Using Real Activities to Avoid Goodwill Impairment Losses: Evidence and Effect on Future Performance"*, A. Filip, T. Jeanjean, L. Paugam, Journal of Business Finance and Accounting (May 2015)
- *"Relation entre le prix du pétrole et les cours boursiers des grandes compagnies pétrolières mondiales"*, by F. Declerck, J-P. Indjehagopian, F. Bellocq. WP1504 (2015)
- *"What is the best risk measure in practice? A comparison of standard risk measures"*, by S. Emmer, M. Kratz and D. Tasche. Journal of Risk (2015, forthcoming)
- *"Self-Exciting Jumps, Learning, and Asset Pricing Implications"*, by A. Fulop, J. Li, J. Yu. Review of Financial Studies, Vol. 28, p. 876-912 (March 2015)

2. Seminars and conferences

a. Seminars

By G. Chevillon

- *"Detecting and Forecasting Large Deviations and Bubbles in a Near-Explosive Random Coefficient Model"*. 1st Essec Research Open Day - ESSEC - K-Lab, April 16, 2015
- *"Robust inference in structural VARs with long-run restrictions"*. Maastricht University, School of Economics & Business, March 12, 2015

By A. Filip & L. Paugam

- *"Recent Evidence about Asset Impairments in the US and Europe"*. 1st Essec Research Open Day - ESSEC - K-Lab, April 16, 2015

By M. Kratz

- *"An Introduction to EVT"*, TIFR - Center for Applicable Mathematics - Bangalore, India, Feb.5, 2015

By J. Li

- *"How Much of Bank Credit Risk Is Sovereign Risk? Evidence from the Eurozone"*. 1st Essec Research Open Day - ESSEC - K-Lab, April 16, 2015

b. Conferences / workshops

By G. Chevillon

- *"Long Memory Through Marginalization of Large Systems and Hidden Cross-Section Dependence"*, 23rd Symposium of the Society for Nonlinear Dynamics & Econometrics, BU Norwegian Business School, Oslo, Norway, March 19-20, 2015.

By M. Kratz

- RTLC research workshop (Invited panelist), IFoA, London, UK, April 27, 2015
- "On functionals of excursion sets of Gaussian random fields on R^2 " (Invited speaker), 5th Monash-Ritsumeikan Symposium, Monash University, Australia, March 25-27, 2015.
- "Risk aggregation of heavy-tailed risks" (Keynote speaker), PARTY 2015 (Perspectives on Actuarial Risks in Talks of Young researchers), Liverpool, Jan. 12-16, 2015.

3. Seminars or workshops/conferences organized by CREAR members

- Working Group on Risk - CREAR, organized by M. Kratz, with the support of the IDS dpt, Labex MME-DII, BFA-SFdS & Institut des Actuaire, and co-organized by G. Chevillon from January to March, with the additional support of the IDS seminars in Econometrics and Forecasting

4. Visits

a. At CREAR

- Prof. S. Vadlamani, TIFR- Center for Applicable Mathematics - Bangalore, India (April 1-30, 2015)
- Dr. R. Kenmoe, Research assistant in Mathematics and Finance, Bicocca University of Milan, Italy (Oct.2014-June 2015)

b. By CREAR members

- M. Kratz
 - TIFR- Center for Applicable Mathematics - Bangalore, India (Jan. 25 - Feb.8, 2015)
 - Monash University, Melbourne, Australia (March 8-29, 2015)

5. Miscellaneous

CREAR in Singapore:

- Patrick Lecomte will help us to develop CREAR in Asia, as operational director.
- Peng Xu has agreed to be the CREAR representative in Singapore.

We all thank them for their help to promote our risk research center!

Communication:

A CREAR poster has been presented at the 1st ESSEC Research Open Day - K-Lab (April 16, 2015), both in Cergy and Singapore campuses. The aim is to communicate on CREAR's goal and its multidisciplinary activities. The poster will remain on display at ESSEC campuses to give us some visibility within and outside ESSEC.

New CREAR member:

We are happy to count a new member in our team: Anastasios Dosis, from the Economics Department. One of his fields of interest is insurance economics.

Upcoming events:

- Research meeting ESSEC CREAR- CENTRALE SUPELEC (chaire BNP-Paribas), EEE La Défense, May 29, 2015
- International round-table on 'New IFRS rules: when Actuaries meet Accountants', June 10, 2015, Paris La Défense. Organization: CREAR, with the support of Labex MME-DII, Institut des Actuaire & BFA-SFdS (<http://crear.essec.edu/conferences>). Registration: **before May 26, 2015**
- RARE invited session, 9th International Conference on Extreme Value Analysis EVA2015, Ann Arbor, Michigan, June 15-19, 2015