

1. Preprints and publications

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

- "The Effect of Mandatory IFRS Adoption on Conditional Conservatism in Europe", P. André, A. Filip, L. Paugam, *Journal of Business Finance and Accounting*, Vol. 42 (2015), 482-514
- "Accounting for Business Combinations: Do Purchase Price Allocations Matter?" P. Astolfi, L. Paugam, O. Ramond, *Journal of Accounting and Public Policy*, 34(4) (2015) 362-391
- "The impact of lease structures on the optimal holding period for a commercial real estate portfolio", C-O. Amédée-Manesme, M. Baroni, F. Barthélémy, M. Mokrane, *Journal of Property Investment & Finance*, Vol. 33 (2015), 121-139
- "Multistep Forecasting in the Presence of Location Shifts", G. Chevillon, *International Journal of Forecasting* (2015, forthcoming)
- "Long Memory Through Marginalization of Large Systems and Hidden Cross-Section Dependence", G. Chevillon, A. Hecq, S. Laurent (<https://ideas.repec.org/p/ebg/essewp/dr-15007.html>)
- "Living in a Stochastic World and Managing Complex Risks", M. Dacorogna, M. Kratz, *ESSEC WP 1517* (2015)
- "Nash equilibrium in competitive markets with adverse selection", A. Dosis (2015) <http://ssrn.com/abstract=2666967>
- "An optimal mechanism for competitive markets with adverse selection", A. Dosis (2015)
- "Using Real Activities to Avoid Goodwill Impairment Losses: Evidence and Effect on Future Performance" A. Filip, L. Paugam, T. Jeanjean, *Journal of Business Finance and Accounting*, Vol. 42 (2015), 515-554
- "The Tradability Premium on the S&P 500 Index", C. Gourieroux, J. Jasiak, P. Xu, *Journal of Financial Econometrics* (2015, forthcoming)
- "Diffusion estimation with Fourier Method". R.S. Kenmoe, Y. Imamura, J. Akahori, *Working paper Ritsumeikan University, Japan* (2015)
- Tools to Manage Large Economies Risk Long Overdue", P. Lecomte, *The Business Times Singapore*, September 2015
- Handbook "Extreme events in Finance", finance - A handbook of extreme value theory and its applications, F. Longin, with contributors, Wiley (2016, forthcoming),
- "Effect of Impairment-Testing Disclosures on the Cost of Equity Capital", L. Paugam, O. Ramond, *Journal of Business Finance and Accounting*, Vol. 42 (2015) 583-618

2. Seminars and conferences

a. Seminars

By Anastasios Dosis

- An Optimal Mechanism for Competitive Markets with Adverse Selection, May 13, 2015, Univ. Warwick, UK
- An Optimal Mechanism for Competitive Markets with Adverse Selection, Sept. 23, 2015, Fordham University, New York

By Guillaume Chevillon

- Robust inference in structural VARs with long run restrictions, July 2015, NBER

Summer Institute, Boston

By Luc Paugam

- Asset impairments and Insurance: key issues, June 5, 2015, Working Group on Risk, Paris La Défense

b. Conferences / workshops

By Michel Baroni

- “Market Heterogeneity and Investment Risk – Applying Quantile Regression to the Paris Apartment Market”, 32ème Conférence annuelle de l’AFFI, June 1-3, 2015 (Cergy, France)

By Anastasios Dosis

- “An Optimal Mechanism for Competitive Markets with Adverse Selection”, The oligoworkshop 2015 (Madrid, Spain)
- “Nash Equilibrium in Competitive Markets with Adverse Selection”, Conference for Research in Economic Theory and Econometrics 2015 (Crete)

By Guillaume Chevillon

- “Robust inference in structural VARs with long run restrictions”, 16th Oxmetrics User Conference, Aix-Marseille School of Economics, September 2015
- “Learning can generate Long Memory”, IAAE Conference (Thessaloniki), June 2015

By Vincenzo Esposito Vinzi

- “Quantile Composite-based Path Modeling for measuring equitable and sustainable well-being”, Dealing With Complexity In Society: From Plurality Of Data To Synthetic Indicators, University of Padova - Italian Statistical Society, Padova, Italy, 17 September 2015
- "Multidimensional and non-metric extensions of PLS Path Modeling for synthetic indicators", Dealing With Complexity In Society: From Plurality Of Data To Synthetic Indicators, University of Padova - Italian Statistical Society, Padova, Italy, 17 September 2015

By Marie Kratz

- Workshop on Chain Ladder, organized by B. Nielsen, Oxford University, UK, May 14-15, 2015
- IRFRC Conference (Scientific Committee & Discussion on a paper), Singapore, June 25-26, 2015
- "Standard risk measures: a statistical debate", IMS (Institute of Mathematics & Statistics) - International Conference on Statistics and Probability 2015, Kunming Yun- An, China, July 1 - 4, 2015
- "What is the best risk measure in practice?", Second International Conference of the Society for Economic Measurement (SEM), OECD, Paris, France, July 22-24, 2015
- " On the local behavior of the extreme quantiles of the sum of heavy tailed distributed rv", 60th World Statistics Congress (Session by J. Nolan on "Extreme Values and Heavy Tailed Phenomena"), Rio de Janeiro, Brazil, July 27-31, 2015

By Patrick Lecomte

- “Does listed real estate increase Indian financial markets’ exposure to systemic risk? The role of corporate governance in real estate investment trusts” Securities and Exchange Board of India’s International Research Conference II, Mumbai, 2015

By Junye Li

- “Inferring Volatility Dynamics and Variance Risk Premia: An Efficient Bayesian Approach”, 8th Annual SoFiE Conference (Europe), CREATES (Aarhus Univ).& DNRf, June 23-26, 2015
- *Id.*, 2015 China International Conference In Finance, Shenzhen, China, July 9-15, 2015

By Luc Paugam

- "Effect of Business and Financial Market Cycles on Credit Ratings: Evidence from the Last Two Decades" World Finance Conference, Buenos Aires, July 2015

3. Seminars or workshops/conferences organized by CREAR members

By Guillaume Chevillon

- Advances in Time Series, ESSEC La Défense, September 25, 2015

By Marie Kratz

- 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>).
- RARE invited session, 9th International Conference on Extreme Value Analysis EVA2015, Ann Arbor, Michigan, June 15-19, 2015
- Working Group on Risk - CREAR, with the support of the IDS dpt, Labex MME-DII, BFA-SFdS & Institut des Actuaire

By Karine Lamiraud

- 24th European Workshop on Econometrics and Health Economics, (local organizer: K. Lamiraud), Royaumont Abbey, Sept. 16-19, 2015

By François Longin

- Session 'Extreme Events in Finance', 32nd International Conference of the French Finance Association (AFFI 2015), June 1-3, 2015

4. Visits

a. At CREAR

- Romuald Kenmoe, Research assistant in Mathematics and Finance, Bicocca University of Milan, Italy (Oct.2014-June 2015)
- Anurag Banerjee (Durham Business School, UK) Sept. 22-25, 2015

b. By CREAR members

- Anastasios Dosis, University of Warwick 13-15 May, 2015

5. Miscellaneous

Upcoming events:

- The WG Risk will be organized from January to March 2016 by Luc Paugam on the topic of "*Regulation / IFRS*", for a follow up of the round table on the same topic last June. Another future topic developed during a trimester will be on "health and risk"
- Concluding RARE workshop organized by ESSEC-CREAR and HEC Lausanne, France, July 3-8, 2016

Upcoming visits:

- Prof. Yongjin Wang, Associate Dean of Nankai Business School, ESSEC Asia Pacific, October 8-10, 2015

Others:

- Congratulations to Luc Paugam for the "2016 ESSEC Foundation Teaching Award"
- Following the conference "Extreme events in finance" that took place in Royaumont Abbey in December 2014, a new website is on-line: <http://extreme-events-finance.net/> on which you will find all presentations and participants.
- An ESSEC-TV video on the round table "New IFRS rules: when actuaries meet accountants" is under preparation
- CREAR website: we have now a sharing box to drop the papers we find interesting