

**Andras
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Formation

Ph.D. in Finance, University of Toronto/Rotman School of Management - Canada

M.A. in Economics, University of Toronto, Canada

M.Sc. in Economics, Budapest University of Economic Sciences, Hungary

Biographie

Site personnel: www.andrasfulop.com

Thèmes de recherche

Credit Risk, Derivatives, Financial Econometrics

Publications

✉ Publications académiques

Articles

"A stable estimator of the information matrix under EM for dependent data" (A. Fulop, JC. Duan), *Statistics and Computing*, Sep 2009, Vol. , Numéro , p. -

"Estimating the structural credit risk model when equity prices are contaminated by trading noises" (A. Fulop, JC. Duan), *Journal of Econometrics*, Jun 2009, Vol. 150, Numéro 2, p. 288-296

Chapitres

Maximum Likelihood. In: *Encyclopedia of Actuarial Science* (avec JC. Duan). Chichester (UK) : Wiley & Sons, 2004, p. 1107-1115

✉ Working Papers

"Feedback Effects of Rating Downgrades" (A. Fulop). Essec Research Center, DR-06016 Oct 06.

"Estimating the Structural Credit Risk Model When Equity Prices Are Contaminated by Trading Noises" (JC. Duan, A. Fulop). Essec Research Center, DR-06015 Oct 06.

✉ Autres publications

Communications publiées

"How liquid is the CDS market?", avec L. Lescourret. In : *4th Annual Central Bank Workshop on the Microstructure of Financial Markets*, Central Bank Microstructure Conference. : Bank for International Settlements and Hong

Kong Institute for Monetary Research, 2008.

Autres activités

▣ Prix et distinctions

2000-2004 Harvey Rourke Fellowship

1999-2004 University of Toronto Fellowship

1999 Soros Foundation Fellowship

▣ Activités scientifiques

Communications présentées à des conférences

International Conferences:

AFFI Paris 2006 December

FDIC 16th Derivatives Securities and Risk Management Conference 2006
April

Invited Seminars, Workshops:

2007 CREST

2006 Budapest Economic Seminar Series at MNB,
Bocconi, ESSEC, BIS, HEC Montreal

▣ Affiliations et activités académiques

Membre du Econometric Society

▣ Conseil

Consulting Project for Eurotitrisation 2006-2007

▣ Expérience professionnelle

2005 summer, Hungarian National Bank, Research Division, Visiting
Researcher