

Elise GOURIER

Associate Professor

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Department: Finance

Campus de Cergy

DIPLOMAS

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2013 Ph.D. in Finance
(University of Zurich Switzerland)

CAREER

FULL-TIME ACADEMIC APPOINTMENTS

2018 - 2021-08-31 Assistant Professor (ESSEC Business School France)

2015 - 2017-07-31 Assistant Professor in Finance (Université Queen Mary United Kingdom)

2021 - Now Associate Professor (ESSEC Business School France)

OTHER APPOINTMENTS

2013 - 2015-08-31 Post-doctoral fellow, Department of Operations Research and Financial Engineering (ORFE) (Princeton University United States of America)

OTHER ACADEMIC APPOINTMENTS

2025 - 2026-08-31 Co-Chair Holders for the ESSEC Shaping the Future of Finance Chair (ESSEC Business School France)

2026 - 2026-08-31 Co-Chair Holders for the ESSEC-Amundi Chair on Asset & Risk Management (ESSEC Business School France)

PUBLICATIONS

INTERVIEWS: RADIO - TV - PRESS

[GOURIER, E. 2024. *New Study: What's holding back sustainable funds? Greenwashing.* Février.](#)

JOURNAL ARTICLES

[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.](#)

[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 & Finance*, 77\(C\), pp. 249-268.](#)

[GOURIER, E., PHALIPPOU, L. et WESTERFIELD, M.M. \(2024\). Capital Commitment. *Journal of Finance*, 79\(5\), pp. 3407-3457.](#)

[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.](#)

PRESENTATIONS AT AN ACADEMIC OR PROFESSIONAL CONFERENCE

[GOURIER, E. \(2024\). Greenwashing: How does it impact financial markets? Dans: *Science & Society 2024*. Cergy.](#)

[GOURIER, E. et IUNG MATHURIN, H. \(2022\). A Greenwashing Index. Dans: *16th International Conference Computational and Financial Econometrics 2022*. London.](#)

[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. \(2024\). A Greenwashing Index. Dans: *3rd Spring Finance Workshop 2024*. Ischgl.](#)

RESEARCH ACTIVITIES

Editorial Board Membership

2024 - Now: Associate Editor - Journal of Financial Econometrics