Georges D. Tsafack Kemassong

Assistant Professor

Education

PhD, University of Montreal, Montreal, Quebec, Canada, Financial Economics and Econometrics, 2008

MSc, University of Toulouse 1 (MPSE Program), Toulouse, France, Finance, 2001

MA, ENSEA, Abidjan, C�te d'Ivoire, Statistics and Economics, 1998

BSc, University of Cocody, Abidjan, C�te d'Ivoire, Mathematics, 1996

Teaching Interests

Econometrics, Financial Engineering, Mathematical and Computational Finance, Asset Pricing...

Research Interests

Financial Econometrics, Investment, Portfolio and Risk Management, Mathematical and Computational Finance, International Finance.

Grants, Fellowships, or Contracts

2009 - "Summer Research Grant," ($6,000).

2008 - "Summer Research Grant," ($6,000).

ACADEMIC EXPERIENCE

Courses Taught

Econometrics

Financial Engineering

Consulting

2006: Analysis Group.

INTELLECTUAL CONTRIBUTIONS

Refereed Journal Articles

Tsafack K., G. D. (2009). Asymmetric Dependence Implications for Extreme Risk Management. *Journal of Derivatives, 17*(1), 7-20 (Lead article).

Garcia, R., Renault, E., Tsafack, G. (2007). Proper Conditioning for Coherent VaR in Portfolio Management. *Management Science, 53*(3), 483-494.

Conference Proceedings

Tsafack K., G. D., Atchade, Y. (2008). *Copula-based Adaptive MCMC Sampler* (pp. 3764-3770). JSM Proceedings, American Statistical Association, Section on Bayesian Statistical Science.

Presentation of Refereed Papers

International

Tsafack, G. D., Atchade, Y. (2008, August). *A Copula-based Adaptive MCMC Sampler*. Presented at American Statistical Association, Denver, Colorado.

Garcia, R., Renault, E., Tsafack, G. (2005, June). *Proper Conditioning for Coherent VaR in Portfolio Management*. Presented at Société Canadienne de Sciences Économiques (SCSE), Charlevoix, Canada.

Garcia, R., Renault, E., Tsafack, G. (2005, May). *Proper Conditioning for Coherent VaR in Portfolio Management*. Presented at Canadian Economics Association, Hamilton, Canada.

National

Taamouti, A., Tsafack K., G. D. (2009). *Asymmetric Effects of Return and Volatility on Correlation between International Equity Markets*. Presented at Midwest Finance Association, Chicago, Illinois.

Tsafack, G. D. (2008, October). *Asymmetric Dependence Implications for Extreme Risk Management*. Presented at Financial Management Association, Dallas, Texas.

Tsafack, G. D. (2008, March). *Asymmetric Dependence Implications for Extreme Risk Management*. Presented at Midwest Finance Association, San Antonio, Texas.

Garcia, R., Tsafack, G. (2006, November). *Dependence Structure and Extreme Comovements in International Equity and Bond Markets*. Presented at Southern Finance Association, Destin, Florida.

Garcia, R., Tsafack, G. (2005, October). *Dependence Structure and Extreme Comovements in International Equity and Bond Markets*. Presented at Financial Management Association, Chicago, Illinois.

SERVICE ACTIVITIES

Professional Service

Reviewer, Ad Hoc Reviewer

2008: Journal of Applied Econometrics;.

2008: Journal of Financial Econometrics;.

2008: Quantitative finance;.

2008: Studies in Nonlinear Dynamics & Econometrics;.

2007: Empirical Economics;.

2007: Journal of Risk;.

Reviewer, Conference Paper

2007: Financial Management Association Annual Meeting; review the papers for recommandations and propose a session.

Professional Memberships

American Finance Association.

Canadian Economics Association.

Econometric Society.

Financial Management Association.