

Liste de publications

François Longin

- **Thèse**

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- **Articles scientifiques**

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Longin F. et G. Martin (2002) "La Mesure du Risque Opérationnel des Sociétés de Valorisation des d'OPCVM," *Banque Magazine*, 640, 60-64.

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Longin F. et B. Solnik (2001) "Extreme Correlation of International Equity Markets," *Journal of Finance*, 56, 651-678.

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Longin F. (1999) "Optimal Margin Level in Futures Markets: A Method Based on Extreme Price Movements," *Journal of Futures Markets*, 19, 127-159.

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Baldazzi P., H. Kallal et F. Longin (1996) "Minimal Returns and the Breakdown of the Price-Volume Relation," *Economics Letters*, 50, 265-269.

Longin F. (1995) "La Théorie des Valeurs Extrêmes: Présentation et Premières Applications en Finance," *Journal de la Société Statistiques de Paris*, 136, 77-97.

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Longin F. et B. Solnik (1995) "Is the Correlation in International Equity Returns Constant: 1960-1990?," *Journal of International Money and Finance*, 14, 3-26.

- **Chapitres de livre**

Longin F. (2002) "*Extreme Events in Finance*," Editeur du numéro spécial de la revue *Finance*.

Longin F. (2001) "Stress Testing: Application of Extreme Value Theory to Foreign Exchange Markets," Publié dans "*Advances in International Finance*" édité par Ilhan Meric et Gulser Meric, The Pergamon Press, Elsevier Science.

Longin F. (2000) "From VaR to Stress Testing: The Extreme Value Approach," Publié dans "*Extremes and Integrated Risk Management*" édité par Paul Embrechts, Risk Books.

- **Actes de conférence**

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- **Documents de recherche**

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- **Articles dans des journaux ou magazines**

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Longin F. (2002) “De nouveaux outils permettent de mieux gérer les risques,” *Les Echos*, 1, 14-17.