

Publication list François M. Longin

- **Ph. D. thesis**

Longin F. (1993) “Volatility and Extreme Movements in the Stock Market,” Ph. D Thesis, HEC.

- **Scientific articles**

Longin F. (2005) “The Choice of the Distribution of Asset Prices: How Extreme value Theory Can Help?,” *Journal of Banking and Finance*, 29, 1017-1035.

Longin F. and G. Martin (2003) “Quantifying the Op Risk in Investment Fund Valuation,” *Risk*, 16, 15-17.

Longin F. (2001) “Stock Market Crashes: Some Quantitative Results Based on Extreme Value Theory,” *Derivatives Use, Trading & Regulation*, 7, 197-205.

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Longin F. (2001) “Beyond the VaR,” *Journal of Derivatives*, 8, 36-48.

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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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Longin F. (1996) “The Asymptotic Distribution of Extreme Stock Market Returns,” *Journal of Business*, 63, 383-408.

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

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- **Chapter in books**

Longin F. (2002) “*Extreme Events in Finance*,” Editor of a special issue for the review *Finance*.

Longin F. (2001) “Stress Testing: Application of Extreme Value Theory to Foreign Exchange Markets,” Published in “*Advances in International Finance*” edited by Ilhan Meric and Gulser Meric, The Pergamon Press, Elsevier Science.

Longin F. (2000) “From VaR to Stress Testing: The Extreme Value Approach,” Published in “*Extremes and Integrated Risk Management*” edited by Paul Embrechts, Risk Books.

- **Conference proceedings**

Lacoste V. and F. Longin (2003) “Term-guaranteed Fund Management: The Option Method vs the Cushion Method,” *Proceedings of the French Finance Association Meetings*, Lyon, France.

Longin F. (2003) “Operational risk in fund valuation firms,” *Proceedings of the Eurobanking Association Meetings*, Bordeaux, France.

Longin F. (2003) “Stress Testing: How Quantitative Techniques Can Help?” *Proceedings of the RISK ALM Conference*, Paris, France.

Longin F. (2000) “Beyond the VaR,” *Proceedings of the French Finance Association Meetings*, Paris, France.

Longin F. and B. Solnik (1999) “Correlation Structure of International Equity Markets during Extremely Volatile Periods,” *Proceedings of the French Finance Association Meetings*, Aix-en-Provence, France.

Longin F. (1998) “Value at Risk and Extreme Returns,” *Proceedings of the Society for Computational Economics Meetings*, Cambridge, The United Kingdom.

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Chang K. and Longin F. (1997) “Evaluating the Probability of an Extreme Price Movement: Different Approaches,” *Proceedings of the French Finance Association Meetings*, Grenoble, France.

Longin F. (1996) “Winning in the Best and Worst of Times: Boom and Crash Options,” *Proceedings of the Chicago Board Of Trade Conference on “Futures and Options”*, Tilburg, The Netherlands.

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- **Working papers**

Cotter J. and F. Longin (February 2005) “Margin Requirements with Intraday Dynamics,” Working paper in progress.

Cotter J. and F. Longin (February 2005) "Implied Correlation from VaR," Working paper in progress.

Lacoste V. and F. Longin (July 2003) "Term-guaranteed Fund Management: The Option Method vs the Cushion Method," Work in progress.

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