Georges D. Tsafack K.
Assistant Professor of Finance
College of Business, University of Rhode Island
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Qualifications: PhD in Economics, 2008, University of Montreal, Canada

Teaching Responsibilities: (Since joining URI, 2015)

- (2/2), undergraduate courses (Fixed Income Analysis, about 80 students per year) and graduate courses (MBA, MSF, and PhD Seminar).
- Major Professor for two PhD students

Research Record (Since joining URI, 2015)

Research Articles:

- "Backtesting and Estimation Risk: Value-at-Risk Over-violation Rate", with J. Cataldo 2018 R&R to the *Journal of Derivatives*
- "The Implications of VaR and Short-Selling Restrictions on the Portfolio Manager Performance", with F. Tchana Tchana, 2018, Forthcoming in the *Journal of Risk*
- "Implicit Government Guarantee and CDS Spread", with N. Beliaeva and S. Khaksari, *Journal of Fixed Income*, , Fall 2015, Vol. 25, No. 2: pp. 25–37

Conference Presentations:

- 21st Conference of the International Federation of Operational Research Societies, July 17-21, 2017, Quebec City, QC, Canada
- Boston Area Finance Symposium April 28, 2017, Brandeis University, Waltham, MA
- 28th European Conference on Operational Research, July 3-7, 2016, Poznan, Poland

Professional Engagement (Since joining URI, 2015)

- Coordinate URI participation to the Boston Area Finance Symposium Conference
- Review article from *Journal of Business Economics and Statistics*
- Review article from *Journal of Banking and Finance*
- Session Chair for the René Garcia's 65th Anniversary Conference, August 16, 2015 Montreal, QC
- Member of the:
    - Association of European Operational Research Societies
    - Financial Management Association
    - International Federation of Operational Research Societies