Georges Desire Tsafack Kemassong

Intellectual Contributions:

Refereed Articles

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

Presentation of Refereed Papers

International

Tsafack Kemassong, 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

Tsafack Kemassong, G.D. (2008). *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.

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