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DOMAINE D'ENSEIGNEMENT

- Asset Management
- Financial Markets
- Financial Mathematics
- Wealth Management
- Wine Economics

FORMATION

Diplôme le plus élevé :

2020

Habilitation à Diriger des Recherches, Sciences Economie et Gestion, Economie, Université Montesquieu Bordeaux IV, FRANCE

2006

Doctorat en Sciences Economiques, Université Montesquieu Bordeaux IV, France

PUBLICATIONS SCIENTIFIQUES

Articles classés

LE FUR, E., A. HAFFAR, M. KHORDJ MOHAMED, "Securitization of pandemic risk by using coronabond" à paraître *Financial Markets and Portfolio Management* (FNEGE :4, ABS 2),

LE FUR, E., "Rare whiskies' market: new Eldorado for investors and collectors?" à paraître *Managerial Finance*, (ABS : 1, FNEGE :4),

GUYOTTOT, O., A.-S. THÉLISSON, E. LE FUR, "Wine prices in economics: A bibliometric analysis" à paraître *Strategic Change* (ABS :2),

GUYOTTOT O., LE FUR E. A systematic literature review and bibliometric analysis of research on COVID-19 in strategy journals (FNEGE 4, ABS 2),

FAYE, B., E. LE FUR, S. PRAT, "Exogeneous shocks, risk, and market convergence of real alternative and financial assets: evidence from nonlinear dynamics", *Annals of Operations Research*, 2022 (ABDC :A, FNEGE :2, CNRS :2, ABS :3)

HAFFAR, Y., E. LE FUR, "Dependence structure of CAT bonds and portfolio diversification: a copula-GARCH approach", *Journal of Asset Management*, 2022 (ABDC :B, FNEGE :4, CNRS :4, ABS :2)

LE FUR, E., A. HAFFAR, "Time-Varying Dependence of Bitcoin", *Quarterly Review of Economics and Finance*, 2022, vol. 86, pp. 211-220

- LE FUR, E., J.-F. OUTREVILLE, "Financial literacy, education and risk aversion: a survey of French students", *Managerial Finance*, 2022 (ABDC :B, FNEGE :4, CNRS :4, ABS :1)
- LE FUR, E., "The long-term relationship between the US housing market and HNWIs", *Managerial Finance*, 2022 (ABDC :B, FNEGE :4, CNRS :4, ABS :1)
- LE FUR, E., H. BEN AMEUR, M. Z. FTITI, "What we can learn from the analysis of the fine wines market efficiency?", *International Journal of Finance and Economics*, 2022 (ABDC :B, FNEGE :3, CNRS :3, ABS)
- LE FUR, E., "Risk and return of classic car market prices: passion or financial investment?", *Journal of Asset Management*, 2022 (ABDC :B, FNEGE :4, CNRS :4, ABS :2)
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- LE FUR, E., L. AGNOLI, J.-F. OUTREVILLE, M. CLOUTIER, "Les frontières de plus en plus floues entre les marchés du vin, de la bière et du cidre", *The Conversation*, 2022
- LE FUR, E., "Les voitures de collection, un achat passion plus qu'un investissement rentable", *The Conversation*, 2022
- LE FUR, E., "La demande chinoise de vin", *Territoires du vin*, 2022
- LE FUR, E., B. FAYE, "Non separable digital objects as alternative investment", *Journal of Alternative Investments*, 2022 (ABDC :B, FNEGE :4, ABS :2)
- GUYOTTOT, O., E. LE FUR, "A systematic literature review and bibliometric analysis of research on COVID-19 in strategy journals", *Strategic Change: Briefings in Entrepreneurial Finance*, 2022 (ABDC :C)
- MASSET, P., J.-P. WEISSKOPF, J. M. CARDEBAT, B. FAYE, E. LE FUR, "Analysing the risks of an illiquid and global asset: The case of fine wine", *Quarterly Review of Economics and Finance*, 2021
- LE FUR, E., A. HAFFAR, "Structural vector error correction modelling of Bitcoin price", *The Quarterly Review of Economics and Finance*, 2021, vol. 80 (ABDC :B, FNEGE :4, CNRS :3)
- LE FUR, E., J. F. OUTREVILLE, "Do vintage scores by regions matters? The case of French wine regions", *Applied Economics Letters*, 2021, vol. 28, no. 19, pp. 1712-1716 (ABDC :B, CNRS :4)
- LE FUR, E., "Collectors' motives in the context of wealth management", *Journal of Asset Management*, 2021 (ABDC :B, FNEGE :4, CNRS :4)
- LE FUR, E., J. F. OUTREVILLE, "The willingness to pay for cider products: Results of a survey on habits and consumption behavior", *Wine Business Journal*, 2021, no. 28199
- LE FUR, E., "The Chinese demand for fine wines", *Territoires du vin*, 2021, no. 13
- LE FUR, E., J.-F. OUTREVILLE, "Grape Varieties: Is specialisation beautiful in the wine sector?", *International Journal of Entrepreneurship and Small Business*, 2020
- LE FUR, E., J.-F. OUTREVILLE, "Real options and reduction of basic risk of index-based climate agricultural insurance", *Applied Economic Perspectives and Policy*, 2020, vol. 43, no. 4, pp. 1658-1671 (ABDC :B)
- LE FUR, E., "Dynamics of the global fine art market prices", *Quarterly Review of Economics and Finance*, 2019, vol. 76
- LE FUR, E., J. OUTREVILLE, "Fine wine returns: a review of the literature", *Journal of Asset Management*, 2019, vol. 20, no. 3, pp. 196-214 (ABDC :B, CNRS :4)
- AMÉDÉE-MANESNE, C.-O., B. FAYE, E. LE FUR, "Heterogeneity and Fine Wine Prices: Application of the Quantile Regression Approach", *Applied Economics*, 2019, vol. 52, no. 26 (ABDC :A, CNRS :2)
- BEN AMEUR, H., E. LE FUR, "Volatility transmission to the fine wine market", *Economic Modelling*, 2019, vol. 85, pp. 307-316 (ABDC :A, CNRS :2)
- FAYE, B., E. LE FUR, "On the "constancy" of the wine hedonic coefficients over time", *Journal of Wine Economics*, 2018, vol. 14, no. 2, pp. 182-207 (ABDC :C, CNRS :3)

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LE FUR, E., N. TARNAUD, "Impact du choix d'une table de mortalité sur le taux interne de rentabilité des rentes viagères immobilières ", *Bulletin Français d'Actuariat*, 2016, vol. 16, no. 32 (FNEGE :4, CNRS :4)

LECAT, B., E. LE FUR, J.-F. OUTREVILLE, "Perceived risk and the willingness to buy and pay for "corked" bottles of wine", *International Journal of Wine Business Research*, 2016, vol. 28, no. 4 (ABDC :B)

MASSET, P., J. WEISSKOPF, B. FAYE, E. LE FUR, "Red Obsession: the Ascent of Fine Wine in China", *Emerging Markets Review*, 2016, no. 29, pp. 200-225

LE FUR, E., H. BEN AMEUR, B. FAYE, "Time-Varying Risk Premiums in the Framework of Wine Investment", *Journal of Wine Economics*, 2016, vol. 11, no. 3, pp. 355-378 (ABDC :C, CNRS :3)

BRAUNE, E., K. BURKHARDT, E. LE FUR, "Corporate venturing en syndication : les intérêts cognitifs des relations entre les entreprises industrielles et les sociétés financières de capital-risque", *Finance Contrôle Stratégie*, 2015, vol. 18, no. 3 (FNEGE :3, CNRS :3)

FAYE, B., E. LE FUR, S. PRAT, "Dynamics of fine wine and asset prices: Evidence from short-and long-run co-movements", *Applied Economics*, 2015, vol. 47, no. 29, pp. 3059-3077 (ABDC :A, CNRS :2)

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FAYE, B., E. LE FUR, "La pertinence cyclique de l'approche de la valorisation immobilière par le prix au mètre carré. Le cas de l'habitat ancien de Bordeaux.", *Revue d'Économie Régionale et Urbaine*, 2008, vol. 4, no. 4, pp. 519-541

LE FUR, E., "Panorama des fonds immobiliers dans le monde", *Management et Avenir*, 2005, vol. 2, no. 8, pp. 87-116

Chapitres d'ouvrage

LE FUR, E. - "Contagion effect between financial markets and collectibles markets Contagion effect between financial markets and collectibles markets" - 2020, *World Scientific*

LE FUR, E. - "Titrisation du risque de pandémie" - 2020, *Titrisation du Risque de Pandémie*

Autres Articles

LE FUR, E., O. GUYOTTOT - "Que nous apprend la crise du COVID... pour faire face à la crise climatique ?" - 2023, Observatoire de la Compétence Métier,

GUYOTTOT, O., E. LE FUR - "Quelles leçons tirer de la crise du covid pour faire face aux défis actuels?" - 2023, Observatoire-ASAP,

GUYOTTOT, O., E. LE FUR, A.-S. THÉLISSON - "Les prix du vin en économie: une analyse bibliométrique" - 2023, Observatoire-ASAP

LE FUR, E., A. HAFFAR, M. KHORDJ MOHAMED, "Securitization of pandemic risk by using coronabond" à paraître *Financial Markets and Portfolio Management*

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- LE FUR, E., A. HAFFAR, S. SAMER MEHIBEL, N. E.-I. DJEDAA, "Options trading strategies for the price coverage of the Algerian oil barrel Sahara", *Cahiers du CREAD*, 2023
- LE FUR, E., B. FAYE, "Le jeu vidéo "Counter Strike" est-il un eldorado pour investisseur ?", *The Conversation*, 2022
- BEN AMEUR, H., E. LE FUR, J. PILLOT, "The Influence of Economic Policy Uncertainty and Business Cycles on Fine Wine Prices", *Computational Economics*, 2022
- LE FUR, E., J. PILLOT, H. BEN AMEUR - "Les vins fins des actifs pas tout à fait comme les autres" - 2022, FNEGE VIDEO MEDIA
- AGNOLI, L., J. M. CARDEBAT, R. COMPES, B. FAYE, M. DUBOIS, B. FRICK, D. GAETA, E. GIRAUD-HÉRAUD, E. LE FUR, F. LIVAT, G. MALORGIO, P. MASSET, G. MELONI, V. PINILLA, J. REBELO, L. ROSSETTO, G. SCHAMEL, K. SIMON-ELORZ, "How did wine consumption evolve during the first Covid-19 lockdown in Europe?", *Journal of Wine Economics*, 2021, vol. 16, no. 2, pp. 131
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- BEN AMEUR, H., E. LE FUR, J. PILLOT, "Impact of uncertainty on fine wine prices", *Computational Economics*, 2021
- LE FUR, E., J.-F. OUTREVILLE, "La Gestion des risques liés aux changements climatiques dans le secteur du vin : une revue de la littérature", *Management International*, 2021
- LE FUR, E., J. F. OUTREVILLE, J. M. CARDEBAT - "Gel : comment mieux assurer les viticulteurs ?" - 2021, *The Conversation*
- LE FUR, E., J. M. CARDEBAT, B. FAYE, P. MASSET, "Attributes' specification of wine indexes: is devil in the details?", *Bankers, Markets and Investors*, 2020, vol. 161