Veronika CZELLAR

Professeur

Académie : Globalisation

Centre de recherche : Finance & Accounting Insights on Risk and Regulation

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Intérêts de recherche

Econométrie Financière, Estimation à Base de Simulations, Filtres Particulaires, Statistique Robuste

Formation

2006	Ph.D. in Econometrics and Statistics, University of Geneva, Suisse
2002	Master en économétrie, University of Geneva, Suisse

Expérience Professionnelle

Positions académiques principales

Depuis 2021	Professor, SKEMA Business School, France
2015 - 2021	Professor, EDHEC Business School, France
2013 - 2015	Associate Professor, EM Lyon Business School, France
2007 - 2013	Assistant Professor, HEC Paris, France

Autres affiliations académiques

2006 - 2007	Postdoctoral Fellow with Teaching, University of Washington, Etats-Unis d'Amérique

Publications

Articles académiques revus

CZELLAR, V., LE GRAND, F. et GARCIA, R. (2025). Uncovering asset market participation from household consumption and income. *Journal of Econometrics*, 248, pp. 105867.

CZELLAR, V., FRAZIER, D. et RENAULT, E. (2022). Approximate Maximum Likelihood for Complex Structural Models. *Journal of Econometrics*, 231(2), pp. 432-456.

ALPEROVYCH, Y., CUMMING, D., CZELLAR, V. et GROH, A.P. (2021). M&A rumors about unlisted firms. *Journal of Financial Economics*, 142(3), pp. 1324-1339.

MAO, X., CZELLAR, V., RUIZ, E. et VEIGA, H. (2020). Asymmetric Stochastic Volatility Models: Properties and Particle Filter-based Simulated Maximum Likelihood Estimation. *Econometrics and Statistics*, 13, pp. 84-105.

CALVET, L.E. et CZELLAR, V. (2015). Accurate Methods for Approximate Bayesian Computation Filtering. *Journal of Financial Econometrics*, 13(4), pp. 798-838.

CALVET, L.E., CZELLAR, V. et RONCHETTI, E. (2015). Robust Filtering. *Journal of the American Statistical Association*, 110(512), pp. 1591-1606.

CALVET, L.E. et CZELLAR, V. (2015). Through the looking glass: Indirect inference via simple equilibria. *Journal of Econometrics*, 185(2), pp. 343-358.

CZELLAR, V. et RONCHETTI, E. (2010). Accurate and Robust Tests for Indirect Inference. *Biometrika*, 97(3), pp. 621-630.

CZELLAR, V., KAROLYI, G.A. et RONCHETTI, E. (2007). Indirect Robust Estimation of the Short-term Interest Rate Process. *Journal of Empirical Finance*, 14(4), pp. 546-563.

Conférencier invité

CZELLAR, V. (2023). Multifractal Cryptocurrencies. Dans: Fifth International Workshop in Financial Econometrics. Santo Andre.

Présentations dans des conférences

CZELLAR, V. (2021). M&A Rumors about Unlisted Firms. Dans: SKEMA FAIRR Seminar. Paris.

CZELLAR, V. (2020). Private Capital Market M&A Rumors: Why They Are Hated. Dans: EDHEC Finance Seminar. Lille.

CZELLAR, V. (2020). Limited Participation in the Joint Behavior of Asset Prices and Individual Consumptions. Dans: University of Luxembourg Finance seminar. Luxembourg.

CZELLAR, V. (2019). Limited Participation in the Joint Behavior of Asset Prices and Individual Consumptions. Dans: Seminar CREST ENSAE. Paris.

CZELLAR, V. (2017). Limited Participation in the Joint Behavior of Asset Prices and Individual Consumptions. Dans: 10th annual meeting of the Society for Financial Econometrics. New York.

CZELLAR, V. (2017). ABC filtering in State-space Models. Dans: Validating and Expanding Approximate Bayesian Computation Methods. Banff.

CZELLAR, V. (2016). Limited Participation in the Joint Behavior of Asset Prices and Individual Consumptions. Dans: 10th International Conference on Computational and Financial Econometrics. Seville.

CZELLAR, V. (2016). Limited participation in the joint behavior of asset prices and individual consumptions. Dans: Toulouse School of Economics Financial Econometric Conference. Toulouse.

CZELLAR, V. (2016). Structural Dynamic Analysis of Systematic Risk. Dans: EDHEC Finance Seminar. London.

Présentations dans des séminaires de recherche

BOLLAERT, H., BOONE, A. et CZELLAR, V. (2026). The Hidden Market for Corporate Control: Evidence from Private Sale Opportunities. Dans: Politecnico Milan. Milan.

CZELLAR, V. (2024). Multifractal Cryptocurrencies. Dans: Working Group on Risk seminar, ESSEC. Paris.

CZELLAR, V. (2023). Multifractal Cryptocurrencies. Dans: Finance Seminar, Rennes School of Business, Rennes. Rennes.

CZELLAR, V. (2023). Multifractal Cryptocurrencies. Dans: Finance Seminar, University of Luxembourg. Luxembourg.

CZELLAR, V. (2022). Multifractal Crypto-assets. Dans: ESSEC Asset Pricing Breakfast. Paris.

CZELLAR, V. (2022). Multifractal Crypto-assets. Dans: SKEMA Finance Seminar. Paris.

CZELLAR, V. (2021). Approximate Maximum Likelihood for Complex Structural Models. Dans: EDHEC Finance Seminar. Lille.

Autres activités de recherche

Relecteur pour :

Journal of Empirical Finance, Biometrika, Journal of Empirical Finance, Journal of Econometrics, British Journal of Management, Journal of Econometrics, British Journal of Management, Journal of the American Statistical Association, Journal of Time Series Analysis, Journal of Business & Economic Statistics, British Journal of Management, Journal of the American Statistical Association

Autres activités académiques

Depuis 2025	Scientific Committee Member and Reviewer for EFA 2025
Depuis 2025	Scientific Committee Member and Reviewer for SoFiE 2025