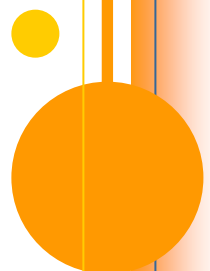


ANNUAIRE DE LA RECHERCHE
RESEARCH YEARBOOK
2006

IÉSEG School of Management
Centre de Recherche
Research Center



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Introduction

Introduction

Cet annuaire de la recherche reprend toutes les publications des membres du centre de recherche IESEG RESEARCH pendant l'année 2006. Le centre de recherche IESEG RESEARCH rassemble tous les enseignants permanents¹ de l'IESEG School of Management qui ont une activité de recherche significative. Provenant de 12 pays différents, ces enseignants-chercheurs forment une véritable équipe multiculturelle et contribuent directement au projet résolument international de l'Ecole.

La vocation d'IESEG RESEARCH est de faire progresser les connaissances dans les différents domaines du management et de l'économie appliquée. Ses membres visent à publier les résultats de leurs recherches dans des revues scientifiques reconnues internationalement, ou des ouvrages publiés par des maisons d'édition de renom.

Une partie des membres d'IESEG RESEARCH sont également membres du LABORES, ura CNRS 362, dont l'IESEG est une institution fondatrice.

Dr. Eric Dor

Directeur de la Recherche



This Research Yearbook presents all the scientific publications made by our research center, called IESEG RESEARCH, during the year 2006. This research center gathers all the regular professors² of IESEG School of Management who display a significant research activity. Coming from 12 different countries, our researchers work in a true multicultural environment, and directly contribute to the international project of the School.

The mission of IESEG RESEARCH is to contribute to the increase in scientific knowledge in the fields of management and applied economics.

Members of IESEG RESEARCH conduct projects which are designed to lead to significant contributors, in the form of papers leading academic journals or books edited by major publishing houses.

¹ Les enseignants permanents sont des salariés de l'IESEG. Leurs activités de recherche sont financées par l'IESEG. Cet annuaire ne reprend donc **pas** les publications réalisées par les enseignants vacataires de l'IESEG, dont les activités de recherche sont financées par leur employeur principal (Université Etrangère, Université Publique Française, Entreprise,.....).

² *The regular professors are employees of IESEG. Their research activity is financed by IESEG. This yearbook does **not** contain the publications made by free lance professors of IESEG, since their research activity is financed by their principal employer (Foreign University, Public French University, Corporate Firm,.....)*

Articles publiés dans des revues à comité de lecture

Published papers in refereed peer-reviewed journals

Economie/Economics

Blancard, S., **Boussemart, J-P.** (2006) "Productivité et rattrapage technologique: le cas des exploitations de grandes cultures du Nord-Pas de Calais", *Cahiers d'Economie et de Sociologie Rurales*, 80, pp. 5-28.

Boussemart, J.-P., Briec, W., Cadoret, I., Tavera C. (2006) "A Re-examination of the technological catching-up hypothesis across OECD industries", *Economic Modelling*, 23, pp. 967-977.

Blancard, S., **Boussemart, J.-P.**, Briec, W., **Kerstens, K.** (2006) "Short- and Long-Run Credit Constraints in French Agriculture: A Directional Distance Function Framework Using Expenditure-Constrained Profit Functions", *American Journal of Agricultural Economics*, 88(2), pp. 351-364.

Durré, A. (2006) "The Liquidity Premium in the Money Market: A Comparison of the German Mark Period and the Euro Area", *German Economic Review*, Vol. 7(2), pp. 163-187.

Eeckhoudt, L. (2006) "Survival Risks, Intertemporal Consumption, and Insurance: The Case of Distorted Probabilities", with Bleichrodt, H., *Insurance: Mathematics & Economics*, 38, pp. 335-346.

Eeckhoudt, L., (2006) "Putting Risk in its Proper Place", with Schlesinger, H., *American Economic Review*, Vol. 96(1), pp. 280-289.

Kerstens, K., Vestergaard, N., Squires, D. (2006) "A Short-Run Johansen Industry Model for Common-Pool Resources: Planning a Fisheries' Industrial Capacity to Curb Overfishing", *European Review of Agricultural Economics*, 33(3), pp. 361-389.

Briec, W., **Kerstens, K.** (2006) "Input, Output and Graph Technical Efficiency Measures on Non-Convex FDH Models with Various Scaling Laws: An Integrated Approach Based Upon Implicit Enumeration Algorithms", *TOP*, 14(1), pp. 135-166.

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Finance/Finance

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Ané, T. (2006) "Short and long term components of volatility in Hong Kong stock returns", *Applied Financial Economics*, 16(6), pp. 439-460.

Ané, T., Ureche-Rangau, L. (2006) "Stock market dynamics in a regime-switching asymmetric power GARCH model", *International Review of Financial Analysis*, 15(2), pp.109-129.

Ané, T., Labidi, C. (2006) "Spillover effects and conditional dependence", *International Review of Financial Analysis*, 15(4), pp. 417-42.

Ureche-Rangau, L. with Zamfirescu N. (2006) "Jumps and Volatility of French Government Bonds Market", *Banque & Marchés*, March-April, No 81, pp. 60-73.

Management/Management

Plé, L. (2006) "Managing multichannel coordination in retail banking: the impact of customer participation", *International Journal of Bank Marketing*, Vol. 24 (5), pp. 327-345.

Saee, J., and Zahid, M. (2006) "Towards the development of an Excellence Paradigm of Intraorganizational Marketing Culture and Quality Management". *Journal of Management Systems (USA)*.

Saee, J. (2006) "Managerial Cognitive State of Cultural Diversity and its Managerial Application: An Empirical Study with International Implications", *Global Business & Economics Anthology*, December, Vol.11, pp.18-26.

Marketing/Marketing

Bigné, E., L. Andreu, Chumpitaz, R., Swaen, V. (2006) "Efectos de las variables ambientales y atribución en las emociones en centros comerciales. Una aplicación en la compra de perfumería y cosmética", *Revista Española de Investigación de Marketing ESIC*, Vol. 10, No. 1, pp. 45-68.

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Lambin, J.J., Chumpitaz, R., (2006) "L'orientation marché est-elle une stratégie rentable pour l'entreprise ?", *Recherche et Application en Marketing*, Vol. 21, n°2, pp. 1-29.

Andreu, L., Bigné, E., **Chumpitaz, R.**, Swaen, V. (2006) “How Does the Perceived Retail Environment Influence Consumers’ Emotional Experience? Evidence from Two Retail Settings”, *The International Review of Retail, Distribution and Consumer Research*, Vol. 16, n°5, pp. 559-578.

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Droit/Law

Taquet, F. (2006) “Le contrat de volontariat associatif“, *Revue Française de Comptabilité*, 392, October.

Articles publiés dans d’autres revues

Published papers in other journals

Economie/Economics

Millequant, F. et **El Asraoui, H.** (2006): “Les Indicateurs du Crédit Mutuel Nord Europe, publication mensuelle“, ISSN 1140-7700, 86 numéros de décembre 1998 à septembre 2006 (résumés et synthèses dans le quotidien régional "*La Voix du Nord*" et le site Internet *CMN* : <https://www.creditmutuel.fr/cmne/fr/info/ent/indicateurs/index.html>).

Livres

Books

Droit/Law

Taquet, F. (2006) “Le droit du travail en 100 questions“. *ed Hermes*.

Taquet, F. (2006) “Pratique du Droit du travail“. *ed Ellipses*.

Marketing/Marketing

Antioco M. (2006) “Service Orientations of Manufacturing Companies: Impact on New Product Success“ (*ISBN 978-90-386-0816-7*).

Articles publiés dans des Livres Collectifs

Published papers in collective books

Economie/Economics

Boussemart, J-P., Butault, J.-P., Delame, N., Matvejef, E., Rousselle, J.M. (2006): "Economies of Scale and Optimal Farm Size in the Estonian Dairy Sector" in "Causes and Impacts of Agricultural Structures", edited by Stefan Mann, *Nova Sciences Publishers*, New York, chapter 10, 183-200.

Chumpitaz, R., **Kerstens, K.**, Papanoidamis, N. (2006) "Performancemessung im Marketing - Von ein- zu multidimensionalen und von Durchschnitts- zu Frontierkonzepten", in: H. Bauer, M. Staat, M. Hammerschmidt (eds) Marketing-Effizienz: Messung und Steuerung mit der DEA – Konzept und Einsatz in der Praxis, München, *Verlag Franz Vahlen*, p. 3-30.

Management/Management

Kimber, D. (2006) "Corporate Governance and Business Ethics in the Asia-Pacific Region" with Phillip Lipton, in "Corporate Governance and Globalization" Pt 3 Ed's Clarke T and Dela rama M., *Sage Publications*, Nth America.

Moursli A-C., Cobbaut R. (2006) "Analyse de la coexistence d'organisations non lucratives, lucratives et publiques dans le secteur des maisons de repos, in L'économie des conventions, méthodes et résultats." Tome 2, Développements / sous la direction de F. Eymard-Duvernay, Paris : La Découverte, 481 p. Cassiers I., V. de Briey, F. Degavre, A-C. Provost A-C. (1997), La Générale de Banque de 1935 à nos jours : une mise en perspective macro-économique, in E. Buyst et al. (Coord. H. Van Der Wee), La Générale de Banque, 1822-1997, *Editions Racine, Bruxelles*, pp. 601-670.

Marketing/Marketing

Chumpitaz, R., Kerstens, K., **Papanoidamis, N.** (2006) "Performancemessung im Marketing - Von ein- zu multidimensionalen und von Durchschnitts- zu Frontierkonzepten", in: H. Bauer, M. Staat, M. Hammerschmidt (eds) Marketing-Effizienz: Messung und Steuerung mit der DEA – Konzept und Einsatz in der Praxis, München, *Verlag Franz Vahlen*, p. 3-30.

Communications scientifiques dans des colloques à comité de lecture

Communications in Refereed Conferences

Economie/Economics

Boussemart, J.-P., Briec, W., Peypoch, N., Tavera, C. (2006) "Returns to Scale Multi-Output Production Technologies", *XXIIIèmes Journées de Microéconomie Appliquée*, Nantes, 1-2 June.

Blancard, S., **Boussemart, J.-P.**, (2006) "Convergence des performances productives agricoles: le cas des exploitations de grandes cultures du Nord-Pas de Calais", *XXIIIèmes Journées de Microéconomie Appliquée*, Nantes, 1-2 June.

Boussemart, J.-P., Butault, J.-P., Delame, N., Matvejef, E., Rousselle, J.M. (2006) "Economies of scale and optimal farm size in the Estonian dairy sector", *96th EAAE Seminar*, Tänikon (Switzerland), 10-11 janvier et *XXIIIèmes Journées de Microéconomie Appliquée*, Nantes, 1-2 June.

Durré, A. (2006) "Money market expectations: A note on the information content of surveys vs. implied forward rates", presented at the *28th CIRET Conference*, Rome, Italy, September.

Durré, A. (2006) "Volatility in the euro area money market: effects from the monetary policy operational framework" (co-written with S. Nardelli), presented at the *23rd Symposium on Money, Banking and Finance*, Lille, June.

Durré, A. (2006) "Volatility regimes and the provision of liquidity in order book markets" (co-written with Beltran, H., Giot, P.), presented at the *CREST-INSEE conference on "Microstructure of Financial and Money Markets"*, Paris, June.

Durré, A. (2006) "Volatility in the euro area money market: effects from the monetary policy operational framework" (co-written with Nardelli, S.), presented at the *CREST-INSEE conference on "Microstructure of Financial and Money Markets"*, Paris, June.

Durré, A. (2006) "Appraising the Fed model: An international analysis of earnings, stock prices and bond yields" (co-written with Giot, P.), presented at the *JBFA conference on "Capital Markets"*, Thessaloniki, May.

Durré, A. (2006) "Volatility regimes and the provision of liquidity in order book markets" (co-written with Beltran, H., Giot, P.), presented at the *9th Conference of the Swiss Society for Financial Market Research*, Zürich, April.

H. Sami (2006) "Random monitoring in financing relationships", *Eastern Finance Association*, Philadelphia, USA. *Midwest Finance Association*, Chicago, USA. *European Finance Association*, Zürich, Switzerland.

K. Kerstens (2006) "Hedonic Price Function Estimation in Economics and Marketing: Revisiting Lancaster's Issue of 'Noncombinable' Goods". *North American Productivity Workshop IV*, New York (Stern School of Business), 28 June.

K. Kerstens (2006) "Multi-horizon Markowitz Portfolio Performance Appraisals: A General Approach", *23rd International Symposium on Banking and Monetary Economics*, Lille (Université Lille 3), 22 June.

K. Kerstens (2006) "Multi-horizon Markowitz Portfolio Performance Appraisals: A General Approach", *Forecasting Financial Markets (FFM) Conference*, Aix-en-Provence (La Baume Les Aix), 2 June.

K. Kerstens (2006) "Multi-horizon Markowitz Portfolio Performance Appraisals: A General Approach", *23èmes Journées de Microéconomie Appliquée*, Nantes (Université de Nantes), 1 June.

K. Kerstens (2006) "Measuring Market Efficiency Revisited", *35th Conference European Marketing Academy (EMAC 2006)*, Athens (Athens University of Economics and Business), 24 May.

Richard-Bierla, I., Richard, S. (2006) "The instrumental use of reciprocity", *The 2006 Ratio Colloquium for Young Social Scientist*, Stockholm, August.

Richard-Bierla, I., Richard, S. (2006) "A psychological inference of social preferences", *IAREP-SABE*, Paris, July.

Management/Management

Carugati, A. (2006) "On the Nature of Knowledge Sharing among Academia and Industry: A Case Study Based on Systems Theory", *Academy of Management Annual Meeting*, 11-16 August, Atlanta, USA.

Carugati, A., Bolici, F. (2006) "Knowledge Creation as an ISD Goal: An approach based on communities of Practice", *14th European Conference of Information Systems*, 11-14 June, Gothenburg, Sweden.

Kleymann, B. (2006) "More Notes on Alliance Dynamics and Coupling: How Large can an Alliance Group get?" Paper presented at the *Annual Meeting of the Air Transport Research Society*, Nagoya, Japan.

Sargis-Roussel, C., (2006) "Processus de création de connaissances organisationnelles dans le cadre d'une approche constructionniste", *Conférence AIMS*, Annecy.

Marketing/Marketing

Kerstens, K., Staat, M., **Chumpitaz, R., Paparoidamis, N.** (2006) "Hedonic Price Function Estimation in Economics and Marketing: 'Revisiting Lancaster's Issue of 'Non combinable Goods'", *North American Productivity Workshop IV*, New York, 28-30 June.

Paparoidamis, N., Kerstens, K., Chumpitaz, R. (2006) "Measuring Market Efficiency Revisited", *35th European Marketing Academy (EMAC) Conference*, Sustainable Marketing Leadership, Athens, Greece, 23-26 May.

Gultekin, B., **Chumpitaz, R.**, Kavak, B., Ozer, L., **Swan, V.** (2006) “The effect of store image dimensions on the perceived quality of store brands“, *35th European Marketing Academy (EMAC) Conference*, Sustainable Marketing Leadership, Athens, Greece, 23-26 May.

Chumpitaz, R., **Paparoidamis N.**, Chung, Ch. (2006) “The impact of service quality, relationship satisfaction, trust and commitment on loyalty: an empirical investigation in a business-to-business services context“, *2006 AMS Annual Conference - Revolution in Marketing: Market Driving Changes*, San Antonio, USA, 24-27 May.

Rivera, J., Molero, V., **Chumpitaz, R.** (2006) “The implementation of market orientation: An exploratory study“, *2006 Annual Conference of Business Association of Latin American Studies*, San Ignacio de Loyola University, Lima, Peru, 10-14 May.

Demoulin, N., Zidda, P. (2006) "The impact of loyalty cards on store loyalty: does satisfaction towards rewards matter, *13th International conference on Recent Advances in Retailing and Consumer*" Services Science, Budapest, 9-12 July.

Demoulin N., Zidda, P. (2006) "On the differences between loyalty card adopters and nonadopters", *35th EMAC Conference*, Athens, 23-26 May.

Hota, M., McGuiggan, R. (2006) "Kids Commercials and Commercials in the Asia Pacific: Whose Responsibility is it Anyway?" *Association for Consumer Research Asia Pacific Conference*, Sydney, Australia, 15-18 June.

Communications scientifiques dans d'autres colloques et séminaires

Other conference and seminar presentations

Economie/Economics

Durré, A. (2006) "Volatility in the euro area money market: effects from the monetary policy operational framework" (co-written with S. Nardelli), presented at the *European Central Bank, Monetary Policy Seminar*, Frankfurt-am-Main (Germany), May.

K. Kerstens (2006) “Hedonic Price Function Estimation in Economics and Marketing: Revisiting Lancaster’s Issue of “Noncombinable” Goods”, *Seminar*, Lille (IAE), Première Journée du LEM, 7 November.

K. Kerstens (2006) "Mean-Variance-Skewness Portfolio Performance Gauging: A General Shortage Function and Dual Approach", *Seminar*, Malaga (Universidad de Málaga, Dpto. Teoría e Historia Económica), 29 September.

K. Kerstens (2006) "Mean-Variance-Skewness Portfolio Performance Gauging: A General Shortage Function and Dual Approach", *Seminar*, Warwick (University of Warwick, Warwick Business School), 8 March.

K. Kerstens (2006) "Mean-Variance-Skewness Portfolio Performance Gauging: A General Shortage Function and Dual Approach", *Seminar*, Verona (Università degli Studi di Verona, Dipartimento di Scienze Economiche), 3 March.

K. Kerstens (2006) "Mean-Variance-Skewness Portfolio Performance Gauging: A General Shortage Function and Dual Approach", *Seminar*, Hong Kong (Hong Kong Baptist University, School of Business), 20 February.

K. Kerstens (2006) "Mean-Variance-Skewness Portfolio Performance Gauging: A General Shortage Function and Dual Approach", *Seminar*, Bangor (University of Wales, School for Business and Regional Development), 25 January.

Management/Management

Bolici, F., **Carugati, A.** (2006) "Managing Knowledge in Distributed ISD Projects: The Role of Methodology and Objects", *International Conference on Coordination and Cooperation Across Organisational Boundaries*, Milan, Italy, 20-21 April.

Marketing/Marketing

Antioco, M. (2006) "Reducing Product Design Decision-Making Bias", *Seminar Lille-Economie & Management (LEM)*, 7 November.

Publications d'institutions internationales et de banques centrales

Publications of international institutions and central banks

Economie/Economics

Durré, A. (2006) "The Eurosystem's operational framework and the volatility of the overnight interest rate" (co-written with Nardelli, S.), *ECB Monthly Bulletin*, July, pp. 24-29.

Documents de travail d'universités et d'institutions assimilables

Working papers from universities and similar institutions

Management/Management

Malloch, H., Nyhan, B., Manning, S., Benke, M., Tikkanen, T., "Mapping HRD and VET research across Europe: A round table discussion on diverse patterns and common concerns", at the *Seventh International Conference on HRD Research and Practice Across Europe*, Tilburg University, Netherlands, 22-24 May 2006.

Marketing/Marketing

Andreu, L., Bigné, E., **Chumpitaz, R.**, Swaen, V. (2006) “How Does the Retail Environment Influence Shoppers’ Emotional Experience?” Evidence from Two Retail Settings, *Working Paper 06/05, Louvain School of Management, Université Catholique de Louvain*, Louvain-La-Neuve, Belgique.

Sami, H. (2006) “Entrepreneurship, technological change and endogenous returns to ability”, with Crifo, P., *CECO n° 2006-09*, Ecole polytechnique.

Documents de travail

Working Papers

Economie/Economics

Giangreco, A., Sebastiano, A. (2006) “Analisi dei Fabbisogni Formativi e Proposta di Piano Formativo“, *Comune di Quartu S. Elena*, pp.214.

Giangreco, A., Sebastiano, A. (2006) “Proposta di Ridefinizione della Macrostruttura Organizzativa“, *Comune di Quartu S. Elena*, pp.43.

Composition du Centre de Recherche en 2006

Members of the Research Center in 2006

Applied Microeconomics and Industrial Economics

Ms. Bouchra Bakhouya	<i>Applied Microeconomics</i>
Dr. Jean-Philippe Boussemart	<i>Applied Microeconomics</i>
Dr. Hassan El Asraoui	<i>Industrial Economics</i>
Dr. Kristiaan Kerstens	<i>Applied Microeconomics</i>
Dr. François Millequant	<i>Industrial Economics</i>
Dr. Rabiah Nessah	<i>Méthodes Quantitatives et Operations Management</i>
Dr. Ingrid Richard-Bierla	<i>Applied Microeconomics</i>

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Dr. Eric Dor	<i>Monetary Macroeconomics</i>
Dr. Alain Durré	<i>Monetary Macroeconomics</i>
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Dr. Thouraya Triki-Freund	<i>Finance</i>
Dr. Hind Sami	<i>Finance</i>
Dr. Loredana Ureche-Rangau	<i>Finance</i>
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Dr. David Kimber	<i>Human Resource Management</i>
Dr. Birgit Kleymann	<i>Strategic Management</i>
Dr. Hedley Malloch	<i>Human Resource Management</i>
Dr. Anne-Catherine Moursli-Provost	<i>Audit and Control</i>
Dr. David Newlands	<i>Operations Management</i>
Mr. Loïc Plé	<i>Management</i>
Dr. Caroline Roussel-Sargis	<i>Knowledge Management</i>
Dr. John Sae	<i>Multicultural Management</i>
Dr. Fran Siemensma	<i>Human Resource Management</i>

Marketing

Dr. Michael Antioco	<i>Marketing</i>
Ms. Ophélie Boutemy	<i>Marketing</i>
Dr. Ruben Chumpitaz	<i>Strategic Marketing</i>
Dr. Maria Dolorès De Juan Vigaray	<i>Marketing</i>
Dr. Nathalie Demoulin	<i>Retail Marketing</i>
Dr. Monali Hota	<i>Marketing</i>
Ms. Aline Le Boedec	<i>Marketing</i>
Dr. Nicholas Papparoidamis	<i>Business to Business Marketing</i>

Law

Dr. François Taquet	<i>Labour Law</i>
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IÉSEG Research Center

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Edited by Monika Marin under the supervision of Eric Dor

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