

Academic theses 2016 – Master of Science in Finance

Mémoires académiques 2016 – Master ès Science en Finance

Name/Nom	First name/Prénom	Title/Titre	Teacher/Enseignant-e
DE SOUSA CABRAL DA ANUNCIA	Maria Alice	Comparing Risk Measures Across Different Portfolio Allocation Strategies	Jondeau E.
DERIAZ	Nicolas	Repeated acquisitions in Europe	Dimopoulos T.
FERA	Illir	Wealth Management Over the Long Term, after Taxes and Fees	Balocchi G.*
FOUCHARD	Julien	Optimisation of Global Portfolios	Pierret D.
HOFER	Fredrik	Value-at-Risk (VaR) estimation for a commodity portfolio	Pierret D.
JAUNIN	Coralie	Implied Generalized Hyperbolic Skew t Distributions	Jondeau E.
LACHAT	Audrey	Asset Commonality of European Banks During the Sovereign Debt Crisis	Pierret D.
MHEDBI	Karim	The liquidity of Mortgage-Backed Securities and the integrity of their benchmarks	Neklyudov A.
NGUYEN	Thanh Binh	Key determinants of Hedge Fund Capital Flows before & after the 2008 Financial Crisis	Jondeau E.
NOCKHER	Felix	Analyzing Initial Public Offerings: What to Expect and What Not to Expect from Firms Going Public	Schuerhof N.
PAPAIOANNOU	Panagiotis-Nektarios	Weakly Model-Dependent pricing of Barrier Products	Kuklinski J.*
PAULI	Alexandre	Forecasting Conditional Expected Drawdown	Jondeau E.
RITSCHHEL	Yannick	The Influence and Implications of Different Speculative Thoughts on Oil Price Dynamics	Neklyudov A.
SPLENDORE	Raphaël	Comparing the Performance of PIN Measure and Back, Crotty and Li Measure of Adverse Selection	Neklyudov A.
SUN	Fengda	Value Generation through M&As in Semiconductor Industry	Dimopoulos T.
WAKU	Löic	Comparison of Asset Pricing Anomalies Around Period of Distress in Different sorted Subsamples by Size and Value.	Goyal A.

WANG

Zhen

Empirical Analysis on Dynamic Trading Strategies

Rockinger M.

YCAZA NOWAK

Maria Mercedes

A risk structural model during the financial crisis

Pierret D.