

## Academic theses 2012 – Master of Science in Finance

## Mémoires académiques 2012 – Master ès Science en Finance

Name/Nom	First name/Prénom	Title/Titre	Teacher/Enseignant∙e
ABAUNZA	Felipe	A Study of the Dynamics of the Hedge Fund returns: A Dynamic Conditional Beta Approach	Jondeau E.
AGUILERA	Carla	What explains the oil convenience yield? What about the other way around?	Rockinger M.
ANAGNOSTOPOULOS	Grigorios	Stock Market Indicators as Predictors of Business Cycle	Goyal A.
BAUER	Julien	Hedge Fund Replication: index versus data aggregation	Sonney F. UNINE
BEN AYED	ALI	The Trade Credit Ratio as Signal for Investors	Zhdanov A.
CHALABI ZADA	Nigar	Probability of informed Trading A week in the Life of Nasdaq Stocks	Rockinger M.
CLOOS	Steve	Computation of Liquidity Measures in Financial Markets	Rockinger M.
HOFFMEYER	Nolan	CoV aR: An Analysis of Systemic Risk in Europe	Jondeau E.
LETSCH	Nicolas	Operating Leverage and Stock Returns	Zhdanov A.
MASSET	Arnaud	On the Properties and Use of Liquidity Proxies in Asset Allocation	Sonney F. UNINE
MASSET	Thibault	Modeling the nominal and real interest rate term structure	Jondeau E.
MOLLET	Dario	The dynamics of commodity prices during the past decade and its implication on portfolio diversification	Rockinger M.
NAIR	Tarun	Interconnected funds and contagion in the corporate bond market	Schürhoff N.
PIOVOSO	Fabrizio	Returns, volatility, and real options: evidences from international stocks	Zhdanov A.
PITTET	Laurent	Pairs Trading in US mid-Cap stock market	Rockinger M.
RAMQAJ	Cédric	The Role of Capital Constraints on Shock Propagation, Systemic Risk and Equity Returns	Schürhoff N.
REYMOND	Stéphane	Hedge Funds Strategy, the volatility arbitrage	Rockinger M.
SAINT-LOUP	Aloys	Credit Default Swaps and Co-Risk Model for European Banks	Jondeau E.
WAGNER	Christine	Valuation of VIX Derivatives and Their Contribution in an Equity Portfolio	Rockinger M.
WONG	Hon Sing	Market Reaction of Exchanges Merger	Dong M.
ZHANG	Zhicheng	Black-Litterman model under Non-normality	Jondeau E.
ZURN	Nicolas	Dividend Prediction Model and Long-Short Strategy	Zhdanov A.