UNIL | Université de Lausanne
HEC Lausanne

Internship theses 2013 – Master of Science in Finance

Mémoires de stage 2013 – Master ès Science en Finance

Name/Nom	First name/Prénom	Title/Titre	Teacher/Enseignant·e
ABDULLA	Naim	Market Risk: Integration of the Credit Spread Factor in the Stress Tests of the Bond Portfolio	Sato Y.
AMSELLEM	Mark	The Drg Bulk Shipping Market An Investment Opportunity	Rockinger M.
BONATO	Johan	Mitigation of Settlement Risk within Nestlé S.A. through CLS	Sato Y.
BRESSEL	Marten	Risk-based Allocation of Principal Portfolios in a Multi-Asset Universe	Jurczenko E.
CALANDRA	Matthieu	A Style Analysis of Hedge Funds	Rockinger M.
CHEVALLEY	Julien	Technical Analysis and Portfolio Management in the EFT Market	Goyal A.
CHOULAT	Laura	Extracting Information on Future Expectations from the Real and Nominal Term Structures of Interest Rates	Jondeau E.
CRISTINA	Catherine	Implementation and performance measurement of a pairs trading strategy	Goyal A.
DE LA CRUZ CEBALLOS	Oliver	Asset & Liability Management	Jondeau E.
DESSIMOZ	Benoît	Pricing of Autocallable structured products in Swiss Market	Kuklinski J.
DOLGOPOLOV	Alexandre	Quantitative modelling of prices of luxury yachts	Goyal A.
DUPORT DE RIVOIRE	Arthur	Brazilian Consumption Equity Basket	Goyal A.
ELBAZ DU PELOUX	Enguerrand	In the industrialization of the selection and follow up process still compatible with the evolution of the Private Equity business model?	Goyal A.
FAREI-CAMPAGNA	Gabriele	Optimizing Asset Allocation under Liabilities Constraints	Rockinger M.
FISCHER	Nicholas	Apples in Swiss Francs Currency Risk Hedging	Goyal A.
GZARA	Samir	Calcul du taux de deuxième ordre en tenant compte du taux d'intérêt technique garanti	Smith N.
KREJCI	Philipp	Proactive Financial Advice and Portfolio Performance Enhancement	Goyal A.
KULL	Raphael	The performance of US equity mutual funds during the financial crisis	Schürhoff N.
KYBOURG	Philippe	Advanced methods of equity index calculation	Goyal A.
LOCHER	Tobias	The Temporal Evolution of Asset Correlations	Rockinger M.
MANOLESCO	Léa	Are Commodities a Specific Asset Class?	Rockinger M.
MENDES	Cristiano	Portfolio Performances using Risk Based Allocation Models in a Multi-Asset Class Framework	Goyal A.
MIAUTON	Alexandre	Performance Measurement and Implementation of Business Intelligence Tool for Gottex Brokers SA	Rockinger M.

MOINEVILLE	Etienne	Why do speculative & low-grade bonds put high-grade bonds aside in the low-yield environment in the wake of the 2008 financial crisis	Goyal A.
MOM	Adrian	Investor Sentiment as a Priced Risk	Goyal A.
MURIAS	Samuel	Value Creation in Swiss M&A Transactions	Schürhoff N.
PETITPREZ	Guillaume	Valuation and Investment review of an oilfield in Argentina	Goyal A.
PIATTI	Pierre	The Superyacht Industry Risks and Benefits from a Bank's Perspective	Goyal A.
SABRA	Hayssam	The Transition to Digital Media: Indentifying Best Corporate Practices	Schürhoff N.
SCHNEIDEREIT	Marc	Do sovereign CDS spread curves contain information about exchange rate excess returns	Goyal A.
SIEGWART	Pauline	Hedge funds allocation: the impact on higher moments and other risk measures of a traditional portfolio	Rockinger M.
TUYNS	Nathalie		Goyal A.
VUITTON	Jullian	Hedge Fund strategies replication: How alternative investments can provide a good solution against unexpected rises in interest rates	Goyal A.
WANNAZ	Aurélie		Schürhoff N.
WEBER	Vincent	Characteristics of the Swiss second Pillar and the implementation of an instrument of control for the pension fund of ELCA	Goyal A.
WICHT	Mathieu	Emerging Markets Fixed Income for Swiss Institutional Clients: Sources of Performance and Benchmarks	Goyal A.
ZIAEI	Daniel	Master Limited Parnerships (MLPs) as a distinct asset class. Understanding the effects of the shale gas revolution and finding the correct valuation metrics	Goyal A.