UNIL | Université de Lausanne
HEC Lausanne

Internship theses 2014 – Master of Science in Finance

Mémoires de stage 2014 – Master ès Science en Finance

Name/Nom	First name/Prénom	Title/Titre	Teacher/Enseignant·e
BARJA VAZQUEZ	David	Option Models for Foreign Exchange Markets	Neklyudov A.
CAMES	Yves	Technical Analysis Systematic Candlesticks Trading Strategies: Implementation and Backtesting in Foreign Exchange Markets	Goyal A.
COTTING	Mathias	Portfolio Management through Risk Premia	Goyal A.
DA FONSECA	Tiago	Commodity Finance: Risk Management of the Business and Future Outlook of the Swiss Financial Hub	Goyal A.
DERIAZ	Fabian	International Soybean Trade Flows Analysis: Forecasting China's Imports	Goyal A.
ELLIOTT	Benoit	The anti-dilution measures analysis from a long-term investors' perspective	Neklyudov A.
EPARS	Gabriel	Essence, Role and Risks of Commodity Trading Firms	Goyal A.
ERMOLINE	Pavel	Compensation Provisions in Private Equity, A comparative Analysis of the Cost of Investing in Private Equity Funds	Dimopoulos Th.
FARGEOT	Anne	How are private banks' profitability and business models impacted by the current challenging environment? Focus on private banking in Switzerland	Goyal A.
FAVRE	Makiessé	Calibration of the Moving Average Convergence-Divergence indicator: Algorithmic trading strategy on the Foreign Exchange market	Goyal A.
FOKELADEH	Charles	Liquidity-adjusted stress scenario and value-at-risk for agricultural commodity markets	Jondeau E.
FOLLONIER	Gabriel	The Implications of Investor Psychology and Behavioral Dynamics in Financial markets: An Applied Analysis	Sato Y.
FONTA	Marie-Caroline	Reducing Volatility and Diversification of Equity Portfolios	Kuklinski J.
GEVORGIZOV	Grigory	Application of Modern Valuation Techniques in the Automotive Industry	Schürhoff N.

GILL	Jiven	The Market for Catastroph Risk: Risk Factor and Hedging Possibilities	Rockinger M.
GRANDJEAN	Lionel	Investor Protection: Challenge for the Swiss structured products market	Neklyudov A.
GROGNUZ	Cédric	Real Options Valuation: A Forward-Backward Induction Model for the Kellogg Company	Schürhoff N.
GROGNUZ	Lilian	Valuation of a non-quoted secondary investment	Goyal A.
GUTIERREZ MALLEA	Marcelo Daniel	Implementation of a Risk Management tool under Extreme Value Theory for Portfolio Management	Goyal A.
KARL	Fabian	Does investor sentiment influence corporate bond yields? An empirical investigation for the German market	Neklyudov A.
KHOMENKO	Sergueï	The evaluation of Distance-To-Default of European firms and its application in market trends analysis and equity selection	Rockinger M.
KUTTEN	Véronique	Insight into Private Banking: How to establish a client's risk profile, make corresponding investment proposals and measure portfolio risks	Sato Y.
MAHJOUR	Mehdi	Growing wealth in a more transparent environment for private banks: Focus on Switzerland	Goyal A.
MASSIOS	Margot	Concerns of reputational risks on banks	Fiole E.
MATHYS	Alexandre	Valuation of a Young Private Company: A Real Option Approach	Schürhoff N.
MÉROZ	Julien	Interest Rates Valuation: Decomposition of Interest Rates Drivers	Goyal A.
MKRTOUMIAN	Aram	LIBOR: The Evidence of manipulation	Neklyudov A.
MUSCA	Maria Madalina	International Diversification Benefit with Frontier Markets	Goyal A.
MUSTAKLEM	Christine	A comparison between OTC gold and gold ETFs investments	Goyal A.
PAGNIER	Valérie	Analytical Pricing versus Monte Carlo Pricing of Structured Products	Kuklinski J.
POLZELLA	Claudio	Renewable Identification Numbers: Price Analysis	Rockinger M.
PORRET	Kevin	Funds of Funds Analysis	Goyal A.
PUKAITE	Austeja	Implemenation of the Distributor Profitability Analysis and the Simulation Tool: A Case Study for the Procter & Gamble Company	Schürhoff N.
RODRIGUEZ	Andrés	Portfolio Analysis	Sato Y.
RODRIGUEZ	David	Testing Various Term-Structure Forecasts	Rockinger M.
SAMAREANU	Tiberiu	Investor's Preferences, Motives for Trade and Risk-Return Trade-Off in Leveraged Derivatives Products	Schürhoff N.
SCHALLER	Hadrien	Market Pricing of Credit Linked Notes: The Case of Hilbert Investment Solutions	Sato Y.
SIEBER	Thibault	The Optimization of the Insurance Policy of a Bank	Rockinger M.
SOOTS	Louis	Do Funds of Funds Add Value?	Goyal A.

VO	Pierre	How a Swiss Insurance Company manages and analyzes a portfolio of hedge funds	Goyal A.
VOSDEY	Romain	How Should Portfolio Managers Deal with the Current Financial Environment to Invest Clients Wealth?	Sato Y.
YAMENI	Rosaire	Payout policy: are share repurchases substitute to dividends payment?	Morricone S.