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Internship theses 2017 – Master of Science in Finance

Mémoires de stage 2017 – Master ès Science en Finance

Name/Nom	First name/Prénom	Title/Titre	Teacher/Enseignant·e
AMICI	Eliot	Predictability of the Alpha From the FAMA and French 5 Factors Regression: Comparison between Linear Regression and Neural Networks.	Jondeau E.
ATMANI	Karim	A hybrid mean-variance-skewness approach to portfolio selection	Rockinger M.
BAHRI	Fatma	Predictive characteristics explaining superior fund performance	Pierret D.
BAILLOUX	Lucie	The Impacts of Bank Regulations on a Bond Fund Based on a Practical Example	Neklyudov A.
BASTIEN	Thibaud	Impact Investing and Responsible Investing: Perfomance Analysis	Nikolov B.
BEAUD	Grégoire	Financial Market Infrasctructure Act (FMIA) impacts on the OTC derivatives trading activities of the Bank Pictet & Cie	Pierret D.
BEKBERGENOVA	Anely	Legal Announcement within the Swiss Private Banking Sector	Rockinger M.
BEN HAYOUN	Alyssa	Commodity price fluctuations: determinants of price hedging efectiveness with futures	Goyal A.
BERGAMASCHI	Paolo	Negative Interest Rates and Quantitative Easing: Which Additional Steps to Boost Inflation? Focus on "Helicopter Money"	Goyal A.
BERSIER	Julien	European Listed Real Estate as an asset class for a Swiss pension fund	Goyal A.
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BUTTOUDIN	Estelle	Risk Premia Timing	Jondeau E.
DE BELLIS	Stefan	Structured Products in the Swiss market: Do issuers need to converge towards a platform-based business model?	Goyal A.
DEBIEUVRE	Richard	Implementing an active currency hedging strategy for emerging-market currencies.	Steri R.
DOUGHANE	Hala	Renewable energy in Germany: Market insight and day-ahead prices forecast	Rockinger M.
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FELLEY	Clément	Carbon footprint and extra-financial perfomance in the context of SRI investment strategies	Fiole E.*
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GOUTTE	Maud	Pricing high-dimensional financial derivatives	Jondeau E.
GUGLIELMINO	Maria	Aspects covered with the implementation of a new risk management software	Neklyudov A.
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LORNE	Hubert	Transfer Pricing: A Linear Model to Price Intra-Group Loans	Jondeau E.
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MEZZOMO	Peter Anton	Financial Model to optimize Salesforce.com's resources during expansions	Goyal A.
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TUFFAL	Bertille	Implications of Frauds in Commodity Trading	Steri R.
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