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Academic theses 2019 – Master of Science in Finance

Mémoires académiques 2019 – Master ès Science en Finance

Name/Nom	First name/Prénom	Title/Titre	Teacher/Enseignant·e
ARMBRUST	David	Factor Investing and ESG: Low-Volatility Strategies	Jondeau E.
BENAVIDIS	Theodoros	Are infrastructure investments the answer to Macroeconomic volatilities	Roger T.
BENBATTOUCHE	Olivia	The Architecture of Illegal money : laundering funds and terrorist financing	Palazzo G.
BERTRAND	Nicolas	Making Standard Investment Responsible Using Optimization	Jondeau E.
BOISSONNAT	Vincent	Stress testing for Banks : an alternative top down approach	Jondeau E.
CHASSOT	Julien	Are Investors Benefiting from Green Exposure in the US Market?	Jondeau E.
DEGOLA	Giorgio	Ilegal insider trading in US traded firms prior to the Firm Public Takeover Announcement	Rockinger M.
DINGER	Nathan	Commodities portfolio optimization : an AR-GARCH-EVT Copula approach	Roger T.*
DRUI	Annick Marielle	Cross-Sectional Diversification in a Dynamic Portfolio: Factor Allocation using Momentum and Value	Jondeau E.
LENERS	Paul	Warren Buffett's ethics academic thesis	Palazzo G.
ODIET	Simon	Disruption dans l'industrie immobilière en général et dans la construction en particulier	Delarive P.
PICHARD	Grégoire	Exchange-traded funds' expansion and their unintended effects on underlying stocks Volatility, liquidity and efficiency	Neklyudov A.
TRANDAFIR	Marie	Psych Barriers & Options	Kuklinski J.
URVOY	Grégoire	Impact of ESG criteria on financial performance	Rockinger M.
VALET	Dylan	Post-merger performance of European acquirers	Dimopoulos Th.