

Internship theses 2021 – Master of Science in Finance

Mémoires de stage 2021 – Master ès Science en Finance

Name/Nom	First name/Prénom	Title/Titre	Teacher/Enseignant-e
AGAFILOVA	Tatiana	Implementation of measures of Social: Environmental and corporate responsibility for sustainable development of the company -study of energy industry	Nikolov Boris
AHMED	Pritam	Effect of Macroprudential Regulation on Bank's Profitability: Case Study on Small and Mid-Size Banks	Mihet Roxana
ALEXEEV	Antoine-Michel	Food Revolution: why agriculture is an investment sector opportunity	Roger Tristan
ALIBEGOVIC	Djani	Car Industry: Does It Still Make Sense Following Existing Roads? A Real Case Analysis	Schürhoff Norman
ALVES DOWNS	Charlotte	Cross-border financial services post-Brexit and the impact on financial firms as a case study	Karyampas Dimitris
ANTOINE	Romain	How do rising inflation expectations impact financial markets?	Balocchi Giuseppe
ASSUELLI	Davide	Retirement planning and optimisation	Schürhoff Norman

AYLLON CALDERON	Cristhian Bruno	A risk-adjusted analysis to provide unhedged local currency green lending in emerging markets and developing economies	Wälchli Urs
BANDELIER	Axel	Are fundamental and technical analysis complementary?	Mihet Roxana
BARANZINI	Sara	Pacte Mondial des Nations Unies : réactions des investisseurs lors d'une adhésion et d'une exclusion	Rockinger Michael
BARROS FERREIRA	David	Value versus Growth stocks: Endless battle and market rotations in the US	Karyampas Dimitris
BENCHETRIT	Florent	Does technical analysis provide reliable signals to extract benefits in the Forex market in a period of financial crisis?	Rockinger Michael
BERGER	Eddie	How can thematic asset management best support the food revolution through the ODDO BHF Future of Food funds?	Roger Tristan
BERNEY	Anaïs	Coronavirus and its implications on rent concessions	Goyal Amit
BIOLLAZ	Guillaume	Optimization of supplier selection practices	Nikolov Boris
BOGATYREVA	Anna	ESG rating and the relationship with the credit risk of sovereign bonds	Balocchi Giuseppe
BOILLOT	Boris	The challenges of intragroup financing in Luxembourg	Roger Tristan
BOREL	Maxime	The Value Factor Failure: An Assessment & Enhancement by Intangibles and Machine Learning	Alessandrini Fabio
BORGEAT	Nathan	Asset Managers Selection and Monitoring: The Main Challenges for Institutional Investors	Balocchi Giuseppe

BRUAT	Charles	Risk-Weighted Assets in the Banking industry: requirements and profitability analysis focusing on credit & lending products	Karyampas Dimitris
BURKHALTER	Carlos	Using Deep Neural Networks to classify Market Regimes	Schmelzer Thomas
CARLSSON	Kilian	US Medical Factoring: A Powerful Niche Sector	Dimopoulos Theodosios
CHARRIÈRE	Constance	The need for EU regulation in the classification of green and sustainability-linked loans for real estate assets	Dimopoulos Theodosios
CITELLA	Luca	From Modern Portfolio Theory to Goals-Based Investing in a Family Office Context	Balocchi Giuseppe
CLERES	Philip	Improvement of financial information publishing using dynamic reporting	Scheidegger Simon
CORDISCO	Simone	A travel through the vast world of hostile takeovers: an analytical framework applied to two case studies	Wälchli Urs
DELHAYE	Isabelle	Integration of ESG criteria to long-short and long-only investment strategies on US equities	Cho Thomas
DEMIR	Atanur	The ESG determinants of the financial performance of companies: A comparative study between the Swiss and the European markets	Nikolov Boris
DIESEL	Noé	Real estate as an asset class for institutional investors and its trends after COVID-19 crisis	Goyal Amit
DOUCE	Héloïse	COVID-19's Impact on the Cosmetics Industry Performance: L'Oréal Switzerland Case	Roger Tristan
DRISS	Amine	Corporate credit rating prediction with machine learning	Cho Thomas

DROZ	Louis	Modelling Credit Risk: proxy identification using machine learning	Rockinger Michael
EL KHERDALI	Nelson	Operational risk analysis for ODDO BHF UCITS back-office	Balocchi Giuseppe
EL RHAZI	Najwa	Confiance numérique : éléments de perception dans un contexte d'achat en ligne	Fragnière Emmanuel
ERIC	Milun	European Family-Owned Businesses Outperformance Phenomenon Through Mergers & Acquisitions Activity Lens	Roger Tristan
ERNST	Marius	Intelligent process automation in the banking industry: How digitalization and new technologies can highly impact the future of banking	Balocchi Giuseppe
ESTERMANN	Gaël	Benchmarking Local Government Funding Agencies (LGFAs) - an ALM analysis	Cho Thomas
FAILO	Sabrina	ESG Framework for Sovereign Debt Valuation	Alessandrini Fabio
FERREIRA FREITAS	Claudia	Optimal portfolio allocation: From theory to practice	Ielpo Florian
FUCHS	Dylan	Has ethical investment a negative impact on the performance?	Balocchi Giuseppe
GAILLARD	Johan	Sustainability in Finance: A Global Approach	Rockinger Michael
GASHI	Dorint	Portfolio Management and Optimization using Python	Karyampas Dimitris
GEBREZGIHER	Daniel	Financial and economic impact of the COVID-19 epidemic on BRP Inc.	Rockinger Michael

GUTTMANN	Jérémy	Intangible Assets Valuation in the Context of Purchase Price Allocation	Karyampas Dimitris
HABIB	Joe	Hedge Funds Risk Factor Sensitivity Analysis Using a Kalman Filter	Cho Thomas
HAMEED	Hamzha	Les solutions financières pour les frontaliers/résidents du Canton de Genève	Roger Tristan
HOFMANN	Julian	Evolution on the M&A in France	Goyal Amit
ISELI	Elliot	The role of Private Equity in the success of the « Energy Strategy 2050 of Switzerland »: Is there a market opportunity within the solar energy industry?	Nikolov Boris
JAQUIER	Maxime	The effect of external factors in the pricing of Butane and propane	Bretscher Lorenzo
JOUBLOT-FERRÉ	Marin	Quantitative Risk Management : an application to FX option portfolios	Jondeau Eric
KELES	Aylin	The Impact of ESG on Energy Companies Financial Performances	Goyal Amit
KHALFI	Anas	Valuation under asymmetric information: case study of Leisure Cargo	Dimopoulos Theodosios
KLEWANSKY	Alexandre	Real estate acquisition in a private equity fund	Ielpo Florian
KÜHNI	Romaine	Discretionary and Systematic Hedge Funds: A Comparison of Performance	Mihet Roxana
LANTIN	Alessandro	Value creation and corporate performance of spin-offs: Evidence from the healthcare industry	Schürhoff Norman

Laurin	Simon	A Qualitative Assessment of the Causes & Effects of Negative Rates on Corporate Excess Cash Investments: The Case of Christian Louboutin	Goyal Amit
Lehmann	Simon	What is the impact of labor on production variances at Firmenich? How can they be measured and improved ?	Roger Tristan
Linty	Jean-Laurent	Corporate Divestitures: Causes and Consequences behind Carve-outs : Spin-offs and Other Main Alternatives	Wälchli Urs
LOSEY	Milena Audrey	The Effects of Sustainability on the Performance of European Mutual Funds	Mihet Roxana
LÖWENCRANTZ	Linn	Performance comparison of Exchange Traded Funds: Can blockchain outperform the technology sector?	Nikolov Boris
MARCELLIN	Anaïs	Institutional Brokerage : développement d'outils	Roger Tristan
MAUREL	Anatole	The impact of corporate social performance on corporate financial performance	Schürhoff Norman
MAZLOUM	Jean	Study on Structured Products in a Portfolio	Balocchi Giuseppe
MEYER	Max	Assessment of recent trends in demand for ESG funds based on retail investors' behaviour preferences and expectations	Dimopoulos Theodosios
MICHELLOD	Rémy	Application of Directional Change Forecasting Techniques to Daily Data	Rockinger Michael
MOIX	Jeremy	Analysis of factors indicating periods of stress in the bond market	Ielpo Florian
MUFFAT	Lauren	ESG Integration into Well-Known Equity Risk Premia	Alessandrini Fabio

MUSSOTTER	Christoph	Impact of ESG-Factors on Private Debt Investment Performance	Schürhoff Norman
NEGRO	Francesco	Portfolio Management : Active vs Passive Investing	Goyal Amit
NICOLLE	Charlotte	The Pricing and Performance of Structured Products in Switzerland - Empirical findings for Barrier Reverse Convertibles issued by Vontobel in 2020	Rockinger Michael
OPPLIGER	Loïc	Self-Organizing Maps and Paragraph Vectors Applied to Hedge Funds Due Diligence	Goyal Amit
PAPADOPOULOS	Stavros	Determinants of aggressive tax planning – the case of Germany	Nikolov Boris
PIERRON	Marceau	Commodity Risk Mitigation in the Absence of a Futures Market: Cross-Hedging Chinese PET Yarn	Rockinger Michael
RAEMY	Sarah	Data Envelopment Analysis to evaluate mutual funds efficiency	Balocchi Giuseppe
RECKINGER	Lou	A gender perspective on life insurance	Wagner Joël
RUILOVA QUEZADA	Martin	The Impact of a Natural Language Processing Classification Algorithm on the Sourcing Process	Scheidegger Simon
SCHAFFNER	Robin	Asset allocation challenges during and post-COVID crisis	Goyal Amit
SEGAT	Federico	Carbon Intensity as a Metric for Strategic Investment in the EU	Schürhoff Norman
SOARES PIMENTA	Henrique	Advisory B2B : Une Offre Basée sur le Partenariat	Froidevaux Julien

SOUANE	Benjamin	Pair trading and Deep learning: An Empirical application to the Swiss market	Alessandrini Fabio
SOUID	Moez	Valuation of a private company	Guillemin Pierre
SUCHET	Ludovic	Reverse Leverage Buyouts (RLBOs) VS Initial Public Offerings (IPOs): How do they perform in the long term?	Nikolov Boris
TCHOUGANG	Malcolm	The impact of the OPP2 investment law on the Swiss pension gap	Wälchli Urs
UKA	Ardita	Case study on innovative and flexible cell therapy platform. Valuation of a disruptive biotechnology company using different approaches.	Dimopoulos Theodosios
VAILLANT	Arthur	Sustainability: Divergence ⊗ Consensus and Performance	Mihet Roxana
VILLARD	Arnaud	The impact of the COVID-19 pandemic on Private Equity Investment	Goyal Amit
VILLIÈRE	Antoine	The relationship between Audit fees and Corporate Governance: a study of the determinants in the context of the Swiss listed companies	Mihet Roxana
VOCAT	Romain	Banking Valuation: Creation of a framework depending on the environment	Karyampas Dimitris
VUILLERMOZ	Vincent	Case Study: A Private Equity Transaction in The Life Sciences Sector	Leclerc Fabrice
VUITTON	Gaëtan	Health Effects on Labor Market Outcomes: Evidence from the NLSY97	St-Amour Pascal
ZEDDOUG	Youness	Impact des écarts de garantie en IRB sur l'Output Floor Bâle IV et sur les Engagements/Prêts Non Performants	Balocchi Giuseppe

ZHELEZNY

Denis

Exploration of short squeezes in light of GameStop frenzy

Mihet Roxana