UNIL | Université de Lausanne
HEC Lausanne

Academic theses 2013 – Master of Science in Finance

Mémoires académiques 2013 – Master ès Science en Finance

Name/Nom	First name/Prénom	Title/Titre	Teacher/Enseignant·e
ALYKBAEV	Elzot	Empirical Analysis of Stock Market Overreaction	Goette L.
ALVERO	Adrien	Expected Return Factor Models: Factors' Selection and Model Performances	Goyal A.
BUCHARD	François	Statistical Arbitrage: A Pairs Trading Strategy On The STOXX Europe 600	Jondeau E.
CAPONE	Sebastian	Pricing of Contingent Convertible Bonds An Application Of Stochastic Volatility Models With Jumps To The Pricing Of The Credit Suisse's Buffer Capital Note	Della Seta M.
CHARBONNET	Ambre	le gestionnaire de placements collectifs selon la LPCC révisée	Richa A.
DESPOND	Arnaud	Calibration of a Libor Market Model	Rockinger M.
DE ZUANNI	Thomas	Low Volatility Strategies	Goyal A.
FLUECKIGER	Marie	Performance of Structured Products	Goyal A.
GROSSO	Michael	Should banks care about the vega risk of their demand deposit funds?	Rockinger M.
HASANOV	Ruslan	Optimal carry trade strategies using multivariate GARCH models and market volatility respond	Gatti D.
JIANG	Ruojin	Emirical Research on the Market Risk of the China Stock Market with a Generalized Hyperbolic Distribution-Based Value at Risk	Calès L.
JOOST	Achille	Trading Strategie on FX Market: a Review	Sato Y.
KASIKCI	Emir	Time Series Analysis for wheat-creating a Pricing Model and a Trading Strategy	Zhdanov A.
LUU	Yves	Interbank Interest Rate Manipulation: the LIBOR scandal	Sato Y.
MARKUS	Jonathan	The impact of sovereign credit rating change on domestic stocks return	Della Seta M.
MICHEL	Nathalie	Dynamic Conditional Beta in Asset Allocation: An Application to the US Market	Jondeau E.
NEGRU	Doinita	Skew and Smile Modeling Versus Option Market Data	Kuklinski J.
NETO	Miguel	Does it really pay to pay your financial advisor?	Dimopoulos Th.
PART	Romain	Impact of a bank run on Investment Funds strategies	Sato Y.
PEIGNON	Aymeric	Risk-Based Investing Methods in Commodity Futures	Jurczenko E.
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REY	Gaëtan	Strategic Asset Allocation: A New Approach of the Risk-Based Portfolios	Rockinger M.
SANCHEZ	Diego	Regime Switching Implementation in a Risk-Based Portfolio Constructed Using Risk Factors	Jurczenko E.
SANDULESCU	Paula Mirela	Are Insiders Altering the Disclosure Tone to Boost Their Profits?	Schuerhoff N.

SCANDELLA	Federica	Underpricing of IPOs: Empirical Evidence from Switzerland and Italy	Della Seta M.
STROMPOLAKOU	Maria	Corporate debt structure: Evidence from Europe	Dimopoulos Th.
SULTAN	Bilal	Mergers and acquisitions: International Study on Markup Pricing	Dimopoulos Th.
THORIN	Jean-Marc	An Empirical Examination of the Toehold Puzzle with International data	Dimopoulos Th.
ZEGEYE KAHSAY	Walta	Financing Decision and Convertible Bonds	Goyal A.