Academic theses 2021 – Master of Science in Finance

Mémoires académiques 2021 – Master ès Science en Finance

Name/Nom	First name/Prénom	Title/Titre	Teacher/Enseignant·e
ARSENINA	Kateryna	Global Dynamic Asset Allocation: a comparison of different methods	Cho Thomas
BANTO ECKERT	Kai Yannick	Deep Reinforcement Learning: An application to financial datasets	Scheidegger Simon
BAPTISTA BALULA	David	ESG scores in the fixed-income universe	Jondeau Eric
BÉGUELIN	Julien	Policy and Venture Capital investments in climate-resilient technologies	Petty Jeffrey
BITSCHNAU	Lisa	ESG ratings and CEO compensation - Evidence from the S&P 500	Nikolov Boris
BOUCHAUD	Jules	Pricing Initial Offerings Using Artificial Neural Network and Random Forest	Roger Tristan
CALEGARI	Ginevra	Pitfalls in Investment Management: Overconfidence Bias	Ballocchi Giuseppe

CZARNETZKI	Laurent	Does corporate performance improve after a merger? Evidence from the semiconductor industry	Roger Tristan
DE MARCO	Federico	Has MiFID II had an impact on sell-side research quality and quantity? Evidence from an empirical study on the European Financial Markets	Roger Tristan
DEL DON	Orson	The Effects of Stock Buybacks on Shareholder Wealth around Corporate Takeover	Dimopoulos Theodosios
DENORÉAZ	Coline	Publicly Traded Benefit Corporations: From a Sustainable Vision to Slippery Ethics?	Nikolov Boris
DOUW	Philip	Impact of the Covid-19 pandemic on the motorcycle and automobile second-hand markets	Gallay Olivier
DURAND-SMET	Antoine	Private Equity: Why do private equity investors integrate ESG factors and how to integrate?	Roger Tristan
FRANZOLIN	Laetitia	Multi-cases study: digital currencies in three significant economies	Karyampas Dimitris
HANABIEV	Aleksey	Time invariant protection on diversified portfolios	Roger Tristan
KOENNYU	Nora	Climate risk exposure of selected global equity and loan portfolios	Jondeau Eric
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LECAT	Sabrina	The Investment Value of Consumer Opinions in the Voice Artificial Intelligence Space: An Application to the Amazon Alexa	Mihet Roxana

LIARDET	Axel	Does it pay to be good? - Evidence from the Pharmaceutical Industry	Nikolov Boris
MAHJOUBI	Elyes	Rough Volatility	Karyampas Dimitris
MANDIN	Oscar	L'impact environnemental du minage du Bitcoin : le processus de validation « Proof of Stake » est-il la solution pour l'avenir du Bitcoin ?	Roger Tristan
MASKREY	Adrian	Valuation & ESG: A study to reconcile risk adjusted and ESG performance in equity portfolios	Jondeau Eric
MASTROMARCO	Matteo	The Technological Bargaining Power of Pharmaceutical Targets in Mergers	Dimopoulos Theodosios
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MISTURI	Andrea	Successful Crowdfunding Factors and Geographical Implications on Kickstarter	Zhao Ziwei
NJO-LÉA	Lambert	Factor Investing in Cryptocurrency	Ielpo Florian
OLIVEIRA SANTOS	Daniel	Start-ups: an analysis of the low Swiss success compared to Israel and the United Kingdom	Michael Rockinger
OLIVIERI	Mirko	The determinants of the Venture Capital Fundraising Process in Europe	Petty Jeffrey
QUERAL FERRÉ	Marti	Valuation Techniques of Businesses including Real Options approach and extension to Private Equity	Guillemin Pierre

REYES	Michelle	SPACulative - A qualitative study observing SPACs and their unpredictable setting	Wälchli Urs
SAHRAOUI	Elias	The impact of differences in COVID-19 outbreak severity on market correlations	Roger Tristan
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SODERBERG	Pierre	Tokenizing assets with blockchain technology to reduce asymmetric information in capital markets	Wälchli Urs
TOPER	Elin	The language and geography effect on Crowdfunding	Walden Johan
VAN DER BEN	Karel	Application of Machine Learning to assess corporate credit ratings	Roger Tristan
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