UNIL | Université de Lausanne
HEC Lausanne

Internship theses 2012 – Master of Science in Finance

Mémoires de stage 2012 – Master ès Science en Finance

Name/Nom	First name/Prénom	Title/Titre	Teacher/Enseignant·e
AMORTEGUI MUNOZ	Karen	Diversification properties of hedge funds vs commodities	Jondeau E.
APOSTOLOSKI	Toni	Analysis on a specific case in the trading of commodities: Demurrage in Africa	Goyal A.
BUNCIC	Rajna	CSOs inToday's Market Setup	Kuklinskiy J.
CORREDOR BOTERO	Jorge	On the predictive power of PPIs to develop standardized capital requirements to cover market risk in LSTK contracts for the petrochemical industry	Zhdanov A.
DRALANTS	Arnaud	The Economic Consequences of Basel III, Case Study: Toronto	Schürhoff N.
DRIOT	Romain	Fixed Income Risk and Performance Attribution in Mutual Funds	Schürhoff N.
GANDINI	William	Robust Risk and Correlation Estimators	Rockinger M.
GERBER	Yann	Structured Products: Analysis of the Swiss Market and Identification of Pertinent Measures	Goyal A.
HESS	Cédric	Performance of Simple Hedging Methods Under A Stochastic Local Volatility Model: An Empirical Examination in the Forein Exchange Market	Schürhoff N.
HOUCHE	Sanja	A comparison of portfolio performance measures in the asset allocation framework	Jondeau E.
JIN	Jingyao	On Hedge Fund Styles: A dynamic factor selection approach	Jondeau E.
KIM	Jae Hong	The Determinants of the Term Structure of Spreads	Rockinger M.
LOMATTER	Sandro	Pricing of a Barrier Reverse Convertibles	Rockinger M.
MAIER	Severin	Diversification Discount - Empirical Evidence from the European Market	Schürhoff N.
MARUTYAN	Hasmik	Currency Overlap Management for International Portfolios with the use of FX Options	Rockinger M.
NIQUILLE	Grégory	Capital Investment Valorization under Traditional and Real options Approaches	Pelgrin F.
RAZMPA	Sara	Pricing of forward strating CDS and CDS options: Applications of MKMV and HW Models	Rockinger M.
SANDOVAL SARMIENTO	Manuel Ricardo	Distribution's Higher Moments Impact when building structured Products with leverage	Rockinger M.
SCHIESSER	Lukas Peter	Rare Earth Elements: Assessing a New Type of Commodity Risk at Daimler AG	Schürhoff N.
SCHINASI	Nils	Pricing Barrier Options using the Shifted Log Normal Model	Kuklinski J.
SFANTOS	Marios	Optimization of the FX Trading of Swissquote	Rockinger M.
STEINER	Yurri	Asset Allocation for Swiss Pension Funds	Goyal A.

THONGPHETSAVONG	Visakha	The Shifted Log-Normal model, and Option Pricing Models of the S&P500 Index	Kuklinski J.
VARIO	Marco	Implementing a pairs trading strategy with ETFs	Goyal A.
VOLLENWEIDER	Géraldine	Black Swan Theory and Hedging Strategies	Kuklinski J.
WANNER	Stéphanie	Stock Market implied Volatility in Asset Allocation	Jondeau E.
WINTERHALTER	Xavier	Variance Risk Premium as Trend Indicator	Rockinger M.
ZUEGER	Walter	Asset and Liability Management Framework in Private Banking	Michoud D.