UNIL | Université de Lausanne
HEC Lausanne

Internship theses 2016 – Master of Science in Finance

Mémoires de stage 2016 – Master ès Science en Finance

Name/Nom	First name/Prénom	Title/Titre	Teacher/Enseignant·e
ABDULLA	Bari	Designing a Scoring System for Bond Market Investments	Neklyudov A.
AGUILAR	Laurent	Mean-Variance Allocation - Private Equity	Dimopoulos T.
ALFIERI	Giacomo	Evalutation of Financial Institutions: A Practical Example	Goyal A.
AVLIJAS	Anthony	Decomposition Analysis of a Private Equity Firm's Performance and Risks	Nikolov B.
BELLINO	Viviana	How to Organise the Bank after Changing the Way to Score Clients?	Steri R.
BEQUIGNON	Maxime	FINSA versus PRIIPS The Unfinished Lessons for the Future	Kuklinski J.*
BERTHOLET	Paul	Best Practices for Risk Management in Asset Management	Pierret D.
BONVIN	Héloïse	Structured Products: Concentration on Nestlé, Novartis and Roche underlyings. What are the implications and risks ?	Rockinger M.
BOUILLE	Simon	Implicit Transaction Costs of Pension Funds in Bond Markets	Neklyudov A.
CALDARAZZO	Elena	Private equity benchmarking: The PME method	Tarantino E.*
CONUS	Priscilla	The Role of the Banks in the Buyouts of Small and Medium Entreprises by Private Equity Firms in Switzerland	Nikolov B.
CORNUZ	Alyssa	Microfinance Investment Vehicles as an Investment Option for Swiss Private Investors	Sato Y.
DUMONT	Milène	The Impact Of the Directive CHS PP About Management Costs of Swiss Pension Funds on Collective Investments' Performance	Pierret D.
DUPONT	Tristan	The choice of the risk measure in the context of low risk investment	Rockinger M.
EICHINGER	Claire	Analysis of the finance impacts of an outsourcing decision and scenarios to move for a Swiss Private Bank	Rockinger M.

GANNINGER DE BOTMILIAU	Adrien	Exploring the Market Opportunity for Asset Managers in the Swiss Pension System's Third Pillar- A Challenging Mutual Fund Distribution Channel	Goyal A.
GARCIA	Wilmer David	REIT Valuation of Peruvian Public Company Real Estate Operations	Nikolov B.
GAY-DEPASSIER	Antoine	The coal market, a depressive sector with various actors using diverse financing methods.	Goyal A.
GOUBOT	Marion	Equity Valorisation in the Lombard Load Context: Comparison between Internal and External Models	Rockinger M.
GRECO	Emanuele	The unintended consequences of Basel III on international trades: the trade finance channel	Jondeau E.
GUTZWILLER	Emilie	Portfolio For the Long Run	Rockinger M.
HOHL	Romain	Drives & Trends of Market Risk Statistics	Rockinger M.
HRISTOV	Hristo	Option Strategies: Hedging, Moneyness and Portolio Performance	Rockinger M.
JARAMILLO VALENCIA	Diego Armando	Management of exchange rate risk in owen Illinois Europe	Steri R.
KAMMOUN	Hassen	Strategic and Operational Fixed Asset Management Strategy Implementation Within the ITU	Goyal A.
KESREWANI	Ariane	Price Pressures in Asset Management	Jondeau E.
KIRASSIAN	Yvan	The Financial and Strategic Analysis of the Tobacco Industry's Biggest Player	Goyal A.
LI	Qi	The Spillover Effects of Federal Reserve's Balance Sheet Policies to Emerging Financial Markets	Rockinger M.
LUCERO	Alan Martin	Techniques in Market Microstructure for Execution Management Systems	Neklyudov A.
LUDKOVSKAYA	Anastasia	Analysis of the information asymmetry on the Russian Stock Market	Neklyudov A.
LUKASEVYCH	Ihor	Capital Budgeting Techniques Liquidity effect on project valuation	Neklyudov A.
LUTZ	Jonathan	Business Analysis of Systems Tox	Sato Y.
MAFFEIS	Dario	Indices Interpretation Based on Skew Observed on the Option Market	Kuklinski J.*
MANSUY	Alexis	Does Socially Responsible Investing make Financial Sense? A Performance Comparison between Socially Responsible Funds and Traditional Mutual Funds	Rockinger M.

MARFURT	Bryan	How does the new compliance of the bank affect the performance of its Relationship Managers?	Goyal A.
MARTIN	Simona	Using Thematic Investing as a Long-Term Investment Approach: An Equity Research Applied on European and North American Industrials Sector	Goyal A.
MOELLER	Eva	Product Portfolio Optimization: A Strategic Framework For Luxury Businesses	Goyal A.
MONTOLIU MONTES	Guillem	Garch Processes and Elliptical Distributions with Fat Tails : Utility in Risk and Portfolio Managment	Jondeau E.
MORET	Randy	Topics on the 2016's bond market and analysis of the RSI as an investment tool for SMI's stocks	Goyal A.
NGUYEN	Ha-Phong	Identifying rich and cheap implied volatility at a single stock level	Rockinger M.
PISA	Valentin	Valuing a Real Estate Investment in Tourism Residences in Mountain Regions: The Case of Mountain Resort Real Estate Fund	Nikolov B.
RAMADAN	Ali	Systemic Risk in Kuwaiti Banks: an Application of SRISK	Pierret D.
RUIZ MAYA	Roberto	Agricultural commodity Trade: Cotton international demand	Steri R.
SHALA	Dielza	On the definition of the optimal strategic asset allocation for Swiss pension funds	Jondeau E.
SPAGNUOLO	Matteo	Constructing Standard Portfolios for Various Investment Profiles	Pierret D.
VAUTHEY	Alizé	Real Estate Market in Switzerland	Jondeau E.
VUURMANS	Olivier	Buyout Funds' Performance and Risk in a Multi-Asset Portoflio	Jondeau E.
WEILL	Julien	The Conglomerate Discount, Comparison Between Theory and Practice	Nikolov B.