

Internship theses 2018 – Master of Science in Finance

Mémoires de stage 2018 - Master ès Science en Finance

Name/Nom	First name/Prénom	Title/Titre	Teacher/Enseignant·e
AFONSO ESTEVES	Samuel	Multi Barrier Reverse Convertibles adding value for investors?	Steri R.
ANDRADE ESTEVES	Daniel	The CPPO Methodology in Modern Markets	Neklyudov A.
ANTONIJEVIC	Sandra	How does Kepler Cheuvreux manage its exposure to the foreign exchange Risk?	Prostakova I.
ATTANUCCI	Julie	Analyzing the Relationship between Agricultural and Energy Commodities: Cointegration & Error Correcting Model	Jondeau E.
BARGACH	Fahd	Asset Allocation under Solvency II	Goyal A.
BELGNAOUI	Sofia	Active trading strategies on volatility	Steri R.
BEN SALEM	Lilya	Optimal Allocation in the Hedge Fund Universe	Goyal A.
BERAOUD	Mohamed Amine	A new approach onsoft commodities trading in West Africa. Study case of rice trading in Senegal	Steri R.
BEURET	Alexis	Initial Margin Requirement Model for 3rd Generation FX Options	Rockinger M.
BOUASSIDA	Rim	Implied company growth as a risk factor	Nikolov B.
BRINKERHOFF	Davis Meier	Refinancing Analysis of Swiss Public and Parapublic Entities	Neklyudov A.
BRUANT	Albin	Numerical Evaluation of American Options with Vasicek Interest Rates	Steri R.
BURG	Edouard	Credit Risk Assessment at Tetra Laval Group	Nikolov B.
CAREGNATO	Raphaël	Resampled Efficiency and the Bootstrap: A Robust Strategic Asset Allocation	Goyal A.
CAVALLO	Aurelio	Sin or not Sin? Analysis of Multi-Factor Models to Solve the Sin Stock Anomaly	Schuerhoff. N.
CERONI	Elena	A Study on Strategic Planning: Swiss Re Corporate Solutions 2017 Planning Cycle	Wagner J.
CHAUDRON	Elodie Marie	Classification of Equipment Financing Agreements and implementation in JD. Edwards: a focus on Operating Lease	Goyal A.
CHEVALIER	Léo	Pension Funds Index creation	Jondeau E.
CHUNG	Chuk Yin Vincent	Risk management in an asset management firm	Goyal A.
CIERNIAK	Thomas	The Implementation of Tailor-Made Tarification for a Custodian Bank	Steri R.

CLAVIEN	Kévin	Reputational Risk in The Banking Industry From a Swiss Point of View	Fiole E.*
CLIVAZ	Philippe	Optimizing the Quatitative Selection Process of Active Fund Manager For Swiss Institutional Investors	Kuklinski J.*
СОАТО	Serena	VEV: Analysis and Set-up of a Risk Simulation Model for the Dow Dutch Pension Plan	Goyal A.
COLLET	Alexandre	Handle risks in Commodity Trade Finance	Kuklinski J.*
COMTE	Florent	Corporate Bond Portfolio Optimization Model	Pierret D.
CORMEHIC	Almasa	Measuring Liquidity of Emerging Markets Bonds	Nikolov B.
DE LIEDEKERKE DE PAILHE	Astrid	Could new tools or methods of controlling bring more added-value to the company?	Dimopoulos Th.
DESBIOLLES	Alexia	Should we consider alternative Ucits as the "Alter Ego" of Hedge Funds or as an inefficient compromise ?	Goyal A.
DIAMANTOPOULOU	Maria-Stella	Use of interest rate derivatives for net interest income smooothing targets	Doukakis L.
DUFOUR	Julia		Lombardini C.
EL AYOUBI	Mohamed	The Market of Logistics and Industrial Real Estate	Boulier JF.*
FAHRNY	Tristan Nicolas	Valve of Corporate Diversification in Europe	Dimopoulos Th.
FERNANDES GARCIA	Inês	Equity Research: The Main Drivers of Factset Research Systems INC.'S Target Price	Goyal A.
FICUTA	Horatiu Stefan	Callable Bond Model	Kuklinski J.*
FILS-AIMÉ	Farley	Structured Products: Currency and interest hedging strategies	Goyal A.
FLAVIANO	Esteban	Dispersion Strategies within a Structured Products Issuer	Steri R.
GABIOUD	Nicolas	Peer Effects in European Firm's Capital Structure	Dimopoulos Th.
GALLIERA	Alessandro	Packaged Retail and Insurance-based Investment Products Regulation in Foreign Exchange, Rates and Credit at UBS Investment Bank	Kuklinski J.*
GIRARD	Mathias	ESG factors integration in African public equity strategies	Fiole E.*
GRUDINA	Natalia	M&A premiums and Corporate Responsibility Reporting of the target	Nikolov B.
GUENOLE	Christopher	Improving the financial stability review process for PMI's suppliers using bankruptcy prediction techniques A comparison of LDA and logit models	Dimopoulos Th.
HEIERLI	David	Transaction Cost Analysis: How to best respond to the evolution of the fixed income market's landscape	Goyal A.

HITZ	Michael	Blockchain digital assets: a high potential alternative investment	Schuerhoff. N.
ISOLI	Giulio	Debt restructuring procedure in Italy: A comparative and practical analysis	Nikolov B.
IZZO	Joris	Understand the main links between developed markets (US and Europe) and selected Asian stock markets from 1995 to 2018	Jondeau E.
JAQUES	Sébastien	Cash Flow Forecasting: Methodology based on Direct Method	Steri R.
JEANMAIRE	Maïté	Is Philip Morris International Inc. a Buy Opportunity? A Financial and Strategic Analysis of a Leading International Tobacco Company.	Nikolov B.
JENNY	lgor	Swiss Structured Product Market's Developments and Its Innovative Current and Future Trading Solutions	Goyal A.
KARAVASILIS	Theodoros	A Comparative Analysis of Liquidity Proxies	Goyal A.
KAZMI	Azam	The Circular Economy: Product-as-a-Service business model and its financial implications	Goyal A.
KHARBANDA	Rahul	Impact of M&A Announcements on Shareholders' Returns: A Study on the Indian Market	Goyal A.
KHODADAD	Ashkan	Cash Flow Projection and Valuation of a Start- Up / WeWash	Steri R.
KOTTELAT	Alexandre	Cost management improvements in a global services company enabled through business intelligence	Castañer X.
KRATTIGER	Pascal	Macroeconomic drivers of conglomerate vs. Non-conglomerate mergers - Evidence from the USA and Switzerland	Nikolov B.
LOKAU	Rudy Boliya	Cost-Benefit analysis of the continuing education offer in the health and social field for the Geneva Hospitals	Burkert M.*
LONFAT	Pierre	The Investment Barometer	Goyal A.
LOSA	Nicola	The Changing Dynamics of Automotive After- Sales A Case Study at Daimler AG	Mata J.
LUANGA	Mokota Charles	Stapled Australian-REITs: Performances and Tax Assessment	Goyal A.
LUGINBÜHL	Marc		Nikolov B.
LUPERINI	Michele	Carry Trade: Is the Unconventional Monetary Policy a Suitable Predictor of the Speculative Strategy's Returns	Goyal A.
MARET	David	Geneva's Asset Managers challenges and issues	Kuklinski J.*
MARQUES CORREIA	Fabio	Exploring Equity Strategies Based on Alphas	Jondeau E.

MÉAN	Benjamin	How Do the characteristics of the medical facilities affect its profitability?	Nikolov B.
MERCERAT	Romain	Flow Schedule for STIR Trading	Steri R.
MERZOUGUI	Kevin	Behavioral Finance, Adaptive Market Hypothesis and the fall of Modern Portfolio Theory	Goyal A.
MÉTRAILLER	David	Analysis fo pricing factors of Roaming contracts	Pierret D.
MICHIELAN	Loris	Forecasting Working Capital	Dimopoulos Th.
MILETO	Pascal	Do popular stocks of equity long/Short strategies outperform the S&P 500?	Goyal A.
MONTINARO	Alessandro	Corporate Reputation Analysis: A Cantonal Bank Framework	Fiole E.*
MUSTAFA	Florim	The Impact of ESG on BCV Fixed Income	Goyal A.
MUTTI	Federico	How the LCR has impacted the banking activity: a study case	Pierret D.
NAMBOTIN	Florian	Currency Risk Management in a Third Party Administrator Health Insurance Company	Schuerhoff. N.
NOACCO	Amedeo	A Dynamic Model For Asset Allocation in Fixed Income Markets	Goyal A.
ODERMATT	Thomas	A calculation engine for insurance contracts, the process and challenges ahead IFRS 17	Goyal A.
OKORO	Thomas	Attractivité des communes vaudoises et satisfaction des entrepreneurs du bâtiment pour Buildigo SA	Pierret D.
PAPILLOUD	Adrien	Swiss Private Banking: Evolution of the Investment Advisor's Role	Goyal A.
PELLONI	Stefano	Analysis of the Increase in the Average Surface per Capita in the French-Speaking Area of Switzerland	Goyal A.
PETER	Nelson	Analysis of At-The-Money Volatilities and Skew of Options on Commodity Futures	Kuklinski J.*
ΡΙΕCΗΟΤΤΚΑ	Fernando	A Quality Strategy for a Portfolio	Goyal A.
PONTI	Pierre	The acquisition of Syngenta by ChemChina in a context of market consolidation and refinancing issue	Goyal A.
PUTALLAZ	Robin	Goal-Based Investing: Providing a practical framework at Lombard Odier	Goyal A.
RAKOTOMAVO	Hani	Family Business Succession in Switzerland: Tax, Financial and Inheritance Considerations	Dimopoulos Th.
RANDRIA	Mark-Arnaud	How securitization has changed the financing system ?	Neklyudov A.
RAUSIS	Matthieu	The Main Drivers of Bitcoin's Volatility using GARCH Model	Goyal A.
REUSE	Maxime	Cluster Analysis to Find Similar Trading Patterns Within LCG Clients	Steri R.

REY-GORREZ	Victor	Multi-Time Horizon Momentum and Reversal Strategies	Goyal A.
RULLIER	Thibaud	Portfolio Performance Measurement & Attribution: a Real Case Analysis	Alessandrini F.
SALA	Alessandro	The European Airlines Sector: an analyst perspective	Goyal A.
SANDBERG	Laura	The effect of rising rates on real estate funds in Switzerland: A practical portfolio of different real estate investment funds	Schuerhoff. N.
SCUPOLA	Enrico		
SHAW	Patrick	Do Non-Investable Hedge Funds Impact Hedge Fund Indices?	Goyal A.
SIEBER	Aurélien	Bootstrapping Yield Curves in the Post-Crisis Environment: A Practical Application in QuantLibXL	Pierret D.
SOUMAH	Jevon	The Cocoa Market	Goyal A.
SPRAUEL	Alban	AnaCredit: A forward step in the construction of a Financial European standard	Nikolov B.
STOCKER	Louis	Automated Skew Parameter Computation	Kuklinski J.*
STRATULAT	Mihail	Sources of Value of Spin-Offs: The Case of Ebay and PayPal	Goyal A.
TAGLIAFIERRO	Clemente	NPE Strategy: new EBA requirements and impacts on banks' operational plan. The case of a High-NPE Bank.	Steri R.
ΤΕΜΝΙΚΟΥ	Mark	Forecasting with Principal Components Analysis and a Neural Network: a hybrid model of exchange rate prediction	Pierret D.
VASILYEVA	Anna	Impact of large acquisitions on shareholder value creation: Investment case of the Bayer- Monsanto transaction	Goyal A.
VERSTEEGH	Ella	The Relationship Between CSR Rating and Firm Value: ESG Score Comparison and Impact on Empirical Studies	Schuerhoff. N.
VISUVALINGAM	Joël	Determinants of auditor choice: Further evidence from the European Market	Dimopoulos Th.
WEIBEL	Florian	Abnormal Returns for R&D Intensive Firms vs Payout Focused Firms	Goyal A.
WIELAND	Yann	The Impact of Open Banking on the Banking Industry	Goyal A.
WOLDEGERGIS	Berhe	Unconventional Monetary Policies and Hedge Funds Performance	Goyal A.
ZANDBERGEN	Jeroen	Tokenomics: Determining the Value of Cryptographic Tokens	Goyal A.