

## Academic theses 2020 – Master of Science in Finance

## Mémoires académiques 2020 – Master ès Science en Finance

Name/Nom	First name/Prénom	Title/Titre	Teacher/Enseignant-e
ALBERTELLI	Simon	To a better ESG's understanding	Nikolov B.
ALQUINGA MELO	Frank	Comparative credit risk analysis: Islamic vs Conventional bank	Dimopoulos Th.
ANDEMARK	Alex	Super performance in Momentum, Earnings, and New Highs	Guillemin P.
ANDRIEVICI	Thomas	Risk premium attributed to ESG Scores	Jondeau E.
BEGNINI	Giovanni	Private Equity and Cyclicity - Trends and Exceptions in the American market in the years 2006-2019	Nikolov B.
BERGERAT	John	On the Relevance of Optimizing Technical Indicators on U.S. Stock Markets	Alessandrini F.
BILLY	Kevin	Extreme value approach for disaster events: analysis and implementation	Jondeau E.
BONARD	Marc	Overview of sustainability practices in real estate vehicles on the Swiss market	Alessandrini F.
BOSIO	Riccardo	ESG Integration in Private Equity Asset Allocation Strategies	Cho Th.
CALIK	Metin	How Differently Do ESG Criteria Affect the Valuation of Companies Across Sectors?	Roger T.
CHAPPOT	Cédric	The bidirectional ESG investments and financial performance relationship in European companies	Dimopoulos Th.
FABIANO	Simone	Earning Management & Surrounding M&A	Roger T.

GIMMI	Alexandre	The impact of climate commitment on corporate performance	Palazzo G.
HALDEMANN	Alexis	The Yield Curve Predictive Power in a Zero or Negative Interest Rate Environment	Kariampas D.
HERBIET	Jean-Baptiste	ESG Investing. Review of the financial performance	Ielpo F.
HOLT	Timothy	Identifying profit increasing price coordination amongst gasoline retailers in a regulated oligopoly	Scheidegger S.
HUGARD	Florence	Climate Change and Regional Wealth: Who Are the Winners and Losers of Global Warming?	Scheidegger S.
IAZZETTA	Antonio	Liability of Foreignness: A complete thematic Review & Strategies to Overcome it	Mata J.
LECHEKHAB	Malik	Climate Change and Regional Wealth: Predictions and Uncertainty Quantification	Scheidegger S.
LÉGERET	Santi	An analysis of interdepartmental collaboration at Liebherr Machines Bulle SA	Roger T.
MARCONATO	Nicolas	Corporate Social Responsibility Reporting in Switzerland	Rockinger M.
MARTIKYAN	Seda	Higher Moments of Stock Returns	Rockinger M.
MASSAZZA	Tommaso	Matching Startups with Venture Capital Investors	Rockinger M.
MICHOD	Nicolas	An algorithm to uncover ESG related messages in annual reports	Rockinger M.
MILLET	Daniel	Microfinance efficiency in South America in terms of social performances	Roger T.
MONITION	Xavier	What is the Value of the Startup Market in Germany, Israel, and Switzerland?	Rockinger M.
NEUROHR	Raynald	Towards sustainable banking: where do banks really stand in 2020?	Roger T.
OMID	Ajmir	Does valuation pay?	Dimopoulos Th.
PFEFFERLÉ	Elena	ESG-based portfolio allocation	Jondeau E.

<b>PILLARD</b>	Axel	Relationship between the centrality of industries and the statistical moments of stock returns, a critical look at Kenneth R. Ahern's study	Rockinger M.
<b>PRINCE</b>	Jordano	The importance of regulating the financial sector: The case of a Financial Transaction Tax	Palazzo G.
<b>SALOMON</b>	Thomas	ESG scores: reliable indicators as basis for investment	Jondeau E.
<b>SIGWALT</b>	Adrien	Telehealth, the rise of medicine 2.0	Dimopoulos Th.
<b>VATHANARASA</b>	Hamsha	Measurement of Financial Stability in U.S.	Goyal A.