

## Academic theses 2018 – Master of Science in Finance

### Mémoires académiques 2018 – Master ès Science en Finance

| Name/Nom             | First name/Prénom | Title/Titre   | Teacher/Enseignant-e |
|----------------------|-------------------|---|----------------------|
| ASLLANAJ             | Ilir              | How does the composition of Venture Capital syndicates affect performance of portfolio companies?   | Steri R.             |
| BASTANI              | Seyed Mojtaba     | Analysts' forecasts vs time-series forecasts: the case of Europe  | Dimopoulos T.        |
| BERNARDONE           | Luca              | Calibrating Hull-White on Black Volatilities of Swaptions and Caplets   | Kuklinski J.         |
| CACHINERO VASILJEVIC | Alexander         | Agency Costs, Transaction Currency and Incentives in Mega-Cap Mergers   | Dimopoulos T.        |
| CANCELA COSTA        | Felipe            | Short Term Trading Strategy in the Foreign Market Exchange  | Goyal A.             |
| DEHAN                | Damien            | Adjusted Entropy: Increasing the Informative Level of Time Series by Physiological Analysis   | Steri R.             |
| DORTA                | Roman             | ESG Risks and Opportunities Management: Impact on the Financial Performance of the Firm   | Nikolov B.           |
| ECCEL                | Samuel            | Diversification Effects on M&A Deals: Evidence from Europe and the US   | Valta Ph.            |
| FAVERO FRA           | Marianna          | Speed of Adjustment Toward Target Leverage: New Groups, New Speeds.   | Dimopoulos T.        |
| FELBER               | Florian           | Applicability of machine learning and textual analysis to predict leveraged buyouts in the US   | Schuerhoff N.        |
| FRACCARO             | Carloalberto      | Weakly Model-Dependent pricing of Barrier Products<br>Smart Beta: An Empirical Comparison Between First And Second Generation Alternative Equity Index Strategies | Jondeau E.           |
| GROSSENBACHER        | Dimitri           | Predicting Private Equity Buyouts Targets   | Dimopoulos T.        |
| HANDRICK             | Tabea             | The Impact of Repo Specialness on the Cash Corporate Bond Market  | Schuerhoff N.        |
| LISITA               | Nicolas           | The importance of forecasting free cash flow  | Dimopoulos T.        |
| MATHIEU              | Antoine           | Monetary Policy and Capital Requirements: Effects on Bank Lending and Performance   | Pierret D.           |

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| <b>OESCHGER</b> | Ilaria        | A Comparison on Banks' Asset Volatilities  | Khalilzadeh A.* |
| <b>PINAR</b>    | Kübra         | How HEXACO personality traits predicts different portfolio preferences among investors                               | Villa A.        |
| <b>PONCIN</b>   | Jean-Baptiste | The Impact of Algorithms Usage on the Financial Markets  | Darolles S.     |
| <b>PORCELLO</b> | Bryan         | Stalking Horse in §363 Sales   | Steri R.        |
| <b>SAVOY</b>    | Timothée      | Outliers Dtection in options pricing using market-implied skewness   | Jondeau E.      |
| <b>SLOMIAN</b>  | Robin         | Forecasting Mutual Fund Flows Using Artificial Intelligence Algorithms   | Rockinger M.    |
| <b>VAN</b>      | Valentino     | Investigating grain commodities market financialization and financial speculation ethics                             | Fiole E.*       |
| <b>WAGNER</b>   | Sam           | Inferring the Network Topology and the Related Contagion Risk of the US Dealer-to-Dealer Credit Default Swap Market. | Jondeau E.      |
| <b>WIRZ</b>     | Yves          | Hedge Fund Modelling Replicating Hedge Funds via Factor Models and Machine Learning                                  | Jondeau E.      |
| <b>YARKULOV</b> | Bobir         | Underfunded Pension Funds and Their Price Impact in Swap Markets: Case from Switzerland and the U.S.                 | Neklyudov A.    |
| <b>YOUDE</b>    | Simon         | Longevity risk transfer and modeling   | Dufresne F.     |