

## Internship theses 2020 – Master of Science in Finance

## Mémoires de stage 2020 – Master ès Science en Finance

Name/Nom	First name/Prénom	Title/Titre	Teacher/Enseignant-e
ABBAS	Talel	Predicting stocks overperformance using fundamental ratios: A panel data analysis	Roger T.
AHMETOVIC	Edisa	Benefits and challenges of Corporate Sustainable Responsibility	Hoffrage U.
AKCAGLAR	Hakan	Impact of the ESG Score on the volatility of airlines stock prices before and during the Covid-19 pandemic	Derchi G.-B.
AUGER	Joffrey	Aspects covered while implementing a Risk Management Tool for a Private Equity portfolio	Roger T.
AVRAMISHIN	Roman	Two is better than one: a more informative approach o using esg ratings for portfolio construction	Balocchi G.
BABEL	Julien	DECALIA funds in an increasingly competitive environment and the rise of ETFS	Walden J.
BESCHER	Hugo	The increasing needs of internal control in the banking industry and its implementation in a Swiss banking institution. A real case analysis	Dimopoulos Th.
BLAIS	Antoine	Demand forecasting of side-by-side vehicles using statistical models	Ielpo F.
BORRUAT	Simon	A study of capital structure of Indian pharmaceutical companies over the last decade	Goyal A.
BUGNON	Samir	FDI and the European stock market	Rockinger M.

<b>BUSTILLO BLACUTT</b>	Diego	Proposal of a risk-budget multi-asset portfolio for smallholder farmers	Roger T.
<b>CERUTTI</b>	Yannick	L'immobilier suisse comme véhicule d'investissement pour les caisses de pension	Rockinger M.
<b>CLAIVAZ</b>	Matthieu	Switching to a "Zero-Based Budgeting" model to improve profitability: the case of Adecco Switzerland	Rockinger M.
<b>CLEUSIX</b>	Victor	Development of a Global Leading Economic Indicator for Credit-Risk Management and Tactical Asset Allocation	Schürhoff N.
<b>COSTA DE OLIVEIRA</b>	Raquel	Effects of US Quantitative Easing on Emerging Stock Markets: a Comparison Between a Financial and a Health-Care Crisis	Schürhoff N.
<b>CUYPERS</b>	Jean-Christophe	Business acquisition challenges from SAP's perspective	Balocchi G.
<b>DAHAN</b>	Daniel	M&A target's ESG performance on the premium paid by its acquiror and how its score can be incorporated into the valuation	Nikolov B.
<b>DAYER</b>	Jean-Baptiste	Cryptocurrencies and Money Laundering, an assessment of the EU legal framework	Palazzo G.
<b>DELABAYS</b>	Anthony	Risk Factor Exposure Analysis In The Context of Swiss Institutional Investors	Jondeau E.
<b>DISERENS</b>	David	The Tokenization of Assets at the Dawn of a Paradigm Shift in Financial Markets	Schmelzer Th.
<b>DOMINGUEZ</b>	Lucas	Hedge Fund Strategy Construction using 13Fs	Alessandrini F.
<b>DUPAYRAT</b>	Alexandre	Development of a dashboard builder for market results and risk monitoring	Scheidegger S.
<b>DWEK</b>	Maurice	Impact of Ownership Structure on a Company's Investment Behavior	Balocchi G.
<b>FAGNON</b>	Aloïs Ayédjo	Interest rates hedging in a context of negative interest rates	Nikolov B.
<b>FERRARI</b>	Léo	Building a systematic withdrawal strategy for retirement	Jondeau E.
<b>FERREIRA PRATES</b>	Eduardo	Derivatives risk measurement in the scope of exposure calculations and the Black-Scholes Model framework	Cho Th.
<b>FISKADAL</b>	Henrik	Impacts on EPC activities in the oil and gas industry by contract selection. Foreign exchange movements and location – a cost analysis	Schürhoff N.

<b>GARCIA GRAF</b>	Miguel	Analysis of an investment opportunity in the O&M Sector	Rockinger M.
<b>GASHI</b>	Florian	The Impact of FinTech on the Brokerage Industry	Rockinger M.
<b>GENTINA</b>	Valentin	Case Study of the Swiss Self-Storage Industry: Should Paragon SA invest in the Swiss self-storage industry?	Dimopoulos Th.
<b>GUEISSAZ</b>	Sophie	Impact framework for EBG investment solutions AG	Nikolov B.
<b>GUTTMANN</b>	Julie	Challenges in implementing an ERP system in Humanitarian organizations	Roger T.
<b>HAUBS</b>	Benedikt	Quantitative Investment Analysis via Machine Learning	Schürhoff N.
<b>HEJIRA</b>	Fadi	Chinese cross-border mergers & acquisitions	Nikolov B.
<b>IVANOVIC</b>	Vincent	IBOR transition in Swiss market: from CHF LIBOR to SARON	Rockinger M.
<b>JOSET</b>	Céline	Valuation of private FinTech companies using multiples	Dimopoulos Th.
<b>JUBIN</b>	Loïc	Learning Quality Control Measures to Decrease Bill Errors in a Hospital Environment	Schürhoff N.
<b>KUNZ</b>	James	Corporate innovation: addressing the challenge of deal sourcing	Petty J.
<b>KURTESHI</b>	Fanol	Creation of Key Performance Indicators (KPI) for the real-estate fund Bonhôte-Immobilier	Rockinger M.
<b>LAUBER</b>	Aurélie	Optimal management of production equipment maintenance	Walden J.
<b>LEVAUX</b>	Grégoire	What are the impacts of the ESG factors on investment fund performance?	Cho Th.
<b>LUISIER</b>	Michel	Improving Co-Investment Programs with Data	Roger T.
<b>MANZAMBI</b>	Cédric	Working Capital Management and Solutions	Dimopoulos Th.
<b>MAQUELIN</b>	David	Leverage Buyout: A case study analysis of a transaction performed on a Swiss SME	Nikolov B.
<b>MELLEM</b>	Jorgen	Capital efficiency and automation – An algorithmic approach to securities finance	Karyampas D.
<b>MENAGER</b>	Nicolas	Term Structure modelling applied to Brent Crude Oil Future	Karyampas D.

MOÇO FUZETA	Marco	Hedging Foreign Exchange-Rate Risk in the Oil & Gas Industry: TOTSА (Total Group)	Walden J.
MORALES	Alvaro	Estimating the bilateral international trade flows of hazardous waste	Jondeau E.
MOREL	Benjamin	Is robot-advisory a credible alternative to traditional wealth managers when dealing with impact investing	Scheidegger S.
NGUYEN KHOA	Tri Anh	Bank-affiliated Private Debt Funds: Information Asymmetry, Credit Risk and Returns	Roger T.
ORTI	Rodrigo	How to improve currency transfers in large multinational corporations and reduce exposure to FX risk.	Balocchi G.
PEREIRA	Théo	Projects and companies' acquisitions in the wind energy sector in Europe.	Roger T.
PERRET	Laure	Currency hedging and safe havens, is this time different?	Cho Th.
PIANET	Julie	How can IPA help private banks to overpass main industry's challenges?	Walden J.
PIEDNOËL	Antoine	How to pass on a SME: Valuation and Insurance	Schürhoff N.
PINTO CASEIRO	Dani	Treasury management at eproperty SA	Rockinger M.
PORRET	Vincent	Calcul des fonds propres réglementaires pour les risques opérationnels. De la théorie à la pratique. Le cas d'espèce de la BCV	Roger T.
POZZI	Alan	Did the EU AML Directives have an impact on the risk of money laundering and terrorism financing?	Goyal A.
PYTHOUD	Lionel	The Delicate Balancing act of Payment Fraud Management. A Data-Driven Based Approach	Roger T.
QESTAJ	Mendon	Fundamental analysis of the GAFAM dominance on the market	Roger T.
QUARGNALI	Gabriele	ESG and Valuation: An analysis of ESG ratings and company valuations over time, countries and sectors	Alessandrini F.
RANDALL	Adrian	Determinants of cash holdings: evidence from the automotive and parts industry	Schürhoff N.

REPETTO	Gaia	Strategic Asset Allocation in Times of Negative Interest Rates: Which Re-Orientation to Take?	Goyal A.
REVOLLO PATSCHEIDER	Leonor	Incorporating the macroeconomic dimension to credit rating & identifying key variables to predict defaults	Jondeau E.
ROCHAT	Géromine	Integration of ESG Criteria for ODDO BHF Asset Management: Why it is not a constraint and how it can outperform while having a sustainable approach	Walden J.
RODRIGUES MONTEIRO	Elodie	Assessment of Sustainable Investing future based on the impact of unprecedented events and Millennials' preferences	Balocchi G.
ROOS	Samuel	Reducing Market Impact on Close	Goyal A.
SAEEDI	Saba	How Financial Strategy Participates in Value Creation. Case of the Merger of Two Insurance Companies in One Group	Dimopoulos Th.
SALPHATI	Victor	How will blockchains influence the real estate sector?	Roger T.
SAYED	Zied	Risk Model to Assign and Monitor the Loan-to-Loan Rates on Lombard Credits	Rockinger M.
SCHENK	Pascal	Waving the Path for US Bitcoin ETFs	Schmelzer Th.
SCHMIDT	Clara	From Idea to Reality: Analysis of Climate-Related Disclosures of EUROSTOXX50 Companies in 2019. Are European Companies Ready to Implement the TCFD Recommendations?	Walden J.
SECELEAN	Cezara	The Exploration of the Digitalisation of the Financial Sector through FinTech M&As	Dimopoulos Th.
STUDER	Grégory	Value creation in the Swiss M&A market	Goyal A.
SYRIANOS	Ioannis	Cash-neutral trading strategies on a crypto asset composed portfolio	Schmelzer Th.
TAO	Yuyu	Financial Control on Purina EMENA	Goyal A.
TAURINO	Leandro	Importance of ESG or portfolio performance	Rockinger M.
THONGPHETSAVONG	Sujata	Is Gold a Safe Haven in Time of Crises?	Goyal A.

<b>THORN</b>	Eric	Quel sera l'impact de la LSFIN en comparaison avec MIFID II pour les gérants de fortune suisses?	Roger T.
<b>TIMONINA-FARKAS</b>	Anna	Data-Driven Dynamic Asset Allocation under Recurring Epidemics Risk	Schürhoff N.
<b>TIXIER</b>	Augustin	The use of multiples for screening in a hedge fund: Sectors' differences justifying multiples' gap	Rockinger M.
<b>TOTH</b>	Kevin	MRA activity of the Visegrad Group	Nikolov B.
<b>TOXÉ - HIARD</b>	Morgane	What are the different Advertising streams of revenue in eCommerce Companies and how are they creating value? A comparative study of eBay and Amazon.	Roger T.
<b>TRUONG</b>	Dinh	Valuation of Swiss Medical Network	Dimopoulos Th.
<b>VANAT</b>	Sébastien	The implementation of currency overlay strategies in international portfolios with the use of forward contracts	Balocchi G.
<b>VIRGOLIN</b>	Manu	Investing in distressed emerging markets: a systematic approach	Roger T.
<b>ZIMMERLI</b>	John	Private Equity Valuations. The Effects of Fundraising	Petty J.
<b>ZOMMERFELDS</b>	André	Long-term risk premiums - a framework for pension funds	Balocchi G.