

List of HEC Lausanne Master's thesis 2022

Master in Finance, Academic Thesis

Name	Surname	Title	Teacher
Ali	Salim	The approach of Islamic banking to the ecological crisis and the entire ESG debate	Palazzo Guido
Ansermet	Robin	Impact of high ESG scores during crises	Roger Tristan
Augusto	Mikael	Corporate Bond Valuation Methods	Schürhoff Norman
Ayalasomayajula	Madhushree	Analysis of Risk in Equity Valuations of U.S. Companies	Dimopoulos Theodosios
Baghdadi	Ali	Quanthome: a company providing real-time quantitative data to financial and real estate institutions to improve investment decision.	Rockinger Michael
Belqat	Amine	Does ESG have an impact on a company's performance in the US market? A two-way analysis	Roger Tristan
Bernaschina	Leonardo	The current cryptocurrency market: key characteristics and a machine learning-based strategy	Ielpo Florian
Bisch	Julien	Pricing and Analysis of Structured Products: Tool Development	Cho Thomas
Campos Ribas	Allan	Institutional Investors and their Portfolios' Carbon Emissions	Jondeau Eric
Casanova	Yorik	Machine Learning for Pricing and Hedging Vanilla and Exotic Options	Karyampas Dimitrios
Corvino Porto	Alfonso	The causes of the banking scandals	Palazzo Guido
de Preux	Julien	General News Extraction System: Analysis & Deployment	Rockinger Michael

Delabranche	Oscar	Quanthome: a company providing real-time quantitative data to financial and real estate institutions to improve investment decision	Rockinger Michael
Fischer	Florent	Algorithmic Trading with Portfolio Protection	Cho Thomas
Fortin	Clément	Pricing ESG Information. European and American Markets	Cho Thomas
Gorgoni	Sebastien	Dynamic Hedging Strategies for Government Bond Funds	Ielpo Florian
Grutta	Valentine	Market efficiency and inefficiency: Tests for the mortgage-backed securities market	Bretscher Lorenzo
Hanabiev	Aleksey	Time invariant protection on diversified portfolios	Roger Tristan
Koskimies	Antti	Development of the Finnish Real Estate market during the 21st century crisis	Celentano Francesco
Marchetti	Malik	How do capital regulations impact US banks' risk taking	Markarian Garen
Michaud	Thierry	The Impact of Events on the KeenCorp Index based on the Enron Email Corpus	Palazzo Guido
Mulaku	Gentrit	L'impact de la responsabilité extra-financière sur le risque extrême des entreprises	Roger Tristan
Nikkhah	Anita	Ethics in Financial Institutions: The case study of Deutsche Bank	Palazzo Guido
Patrizi	Nicola	Blockchain technology: potentialities. application scenarios and the Swiss banking sector	Balocchi Giuseppe
Pavé	Guillaume	Deep structural estimation: with an application to market microstructure modelling	Scheidegger Simon
Pedrazzini	Marco	PERSPECTIVES AND REGULATIONS ON SHORT SELLING: CASE STUDIES	Cho Thomas
Perusset	Florian	Do Structured Products improve Portfolio Performance ? - A Simulation Exercise	Rockinger Michael
Poschung	Pascal	Financial and ESG impact of the European Union Emissions Trading System on its participants	Roger Tristan
Rakotobe	Calvin	ESG communication: A website content analysis of US Private Equity firms	Markarian Garen
Rashiti	Arlind	Low-volatility. size and value factors in the cryptocurrency space	Ielpo Florian
Romeu Rovira	Benjamin Joaquim	Financial flexibility and the cross-section of stock returns during the COVID-19 crisis	Dimopoulos Theodosios
Senges	Alexandre	A Novel Framework for Creating Trading Strategies with Reinforcement Learning	Zhao Ziwei

Setzer	Maximilian	Does the Low Volatility Anomaly exist in the Swiss market?	Wälchli Urs
Thomas	Aurélié	CVA modelling and hedging: a qualitative assessment of the banking sector practices	Bretscher Lorenzo
Tschanz Petrosyan	Mariam	The Application of Principal Component Analysis in Structured Products	Karyampas Dimitrios
Vitali	Jeremy	The Influence of ESG Ratings on Stock Returns and Sin Stocks around Different Industries	Roger Tristan
Vystrcil	Alexandre	The Effects of Mergers & Acquisitions on the Performance of European and Swiss Acquiring Firms in the Energy and Power Sector	Tristan Roger
Wang	Xinmei	Risk-adjusted performance of ESG stocks: A comparative analysis of performance and risk of ESG and conventional stocks in Switzerland	Fragnière Emmanuel
Zwahlen	Jean-Daniel	Impact of ESG factors on financial performance	Roger Tristan