

Academic theses 2023 – Master of Science in Finance

Mémoires académiques 2023 – Master ès Science en Finance

Name/Nom	First name/Prénom	Title/Titre	Teacher/Enseignant-e
ALLAUCA	Wendy	The sectoral impact on an ESG portfolio	Cho Thomas
ANTONAKIS	Georgios-Michail	Neural Architecture Search For Option Pricing	Scheidegger Simon
BADDOUR	Yousra	Shariah Compliant ETF With Climate Risk Mitigation	Cho Thomas
BARBOSA COSTA	David	Portfolio protection with market timing: Case of Bitcoin and stocks	Cho Thomas
BELMADANI	Sami	ESG Inclusion in Swiss Real Estate	Alessandrini Fabio
BEN HAMIDANE	Yasmine	DO MOMENTUM STRATEGIES EXIST FOR EXCHANGE-TRADED FUNDS (ETFs) IN THE US MARKET. AND BASED ON THE RESULTS CAN INVESTORS EFFECTIVELY UTILIZE THIS STRATEGY TO ENHANCE THEIR INVESTMENT RETURN?	Zhao Ziwei
BENAOUDA	célia	Investigating the Future: A case study of Trends in Private Banking and their impact on the Financial Landscape	Fragnière Emmanuel
BUSCANEANU	Oana	Under what conditions do FinTech start-ups succeed - The case of Revolut	Markarian Garen
CALÒ	Angela	The impact of FinTech on the US residential real estate market. An empirical analysis on Discriminatory Lending.	Celentano Francesco
CAMPANIÇO MARTINS	Rachel	The effect of interest rates on Swiss banks and financial institutions stock return	Roger Tristan

CARUSO	Mattia	ESG AND CONTROVERSIES SCORES: JOHNSON & JOHNSON CASE STUDY AND EMPIRICAL ANALYSIS	Roger Tristan
CENEDESE	Alberto	Early-Stage venture capital: decentralized finance investment analysis	Markarian Garen
CLAPIER	Léa	Sectorial and Stylistic analysis for Equity market	Ielpo Florian
DE KAENEL	Sylvain	The ESG trend and its impact on US equity market	Ielpo Florian
DORÉ	Maxime	Effect of company rating (ESG) on stock performance in Switzerland during COVID-19 crisis	Mihet Roxana
DOURNOW	Dimitri	The impact of trade sanctions on economies and their population	Zhao Ziwei
EBRAHIMI	Valentina	Constructing Sustainable Portfolios of Sovereign Securities: A Pathway for Reducing Carbon Emissions at the State Level	Jondeau Eric
EL ASHRAM	Hussein	Performance of ESG investing : Screening vs. Momentum	Cho Thomas
FURER	Gianmarco	Payment method choice in takeovers and non-financial data	Dimopoulos Theodosios
GENNARI	Simone	Financial Markets interconnections before, during, and after COVID-19	Rockinger Michael
GERMA	Baptiste	The effect and influence of leading personalities' tweets on the stock market: An approach to Twitter sentiment analysis on the S&P500	Zhao Ziwei
GOUMAS	Dimitrios	Evaluating innovation and global scientific research productivity: 50-year analysis from 11 scientific journals	Markarian Garen
GÜVEN	Sinan	Methods of Portfolio Protection with Return Enhancement	Cho Thomas
HAMAM	Rayan	Portfolio Optimization under Social and Ethic Constraints	Rockinger Michael
ISEBERI	Maliq	Herding Behavior in Innovative Industries: CSSD and CSAD approaches	Roger Tristan
JORDAN	Ludovic	Valorisation de liquidité : Comment obtenir un fond de cash replacement	Ielpo Florian

KABA	Sekou	The determinants of Asset4 ESG scores	Roger Tristan
KARAKUS	Illan	Impact of Domestic VS Cross-Border Acquisitions on the Financial Performance	Dimopoulos Theodosios
KUBWAYO	Musaba Guy-Gaël	Private Equity - Is Africa an Interesting Private Equity Opportunity?	Dimopoulos Theodosios
LAUTENBACHER	Cléa	The Positive Skewness Puzzle for Low ESG performers	Rockinger Michael
LEIBFARTH	Fabienne	Green Bond Phenomena: Does it still pay to be green and if so. why? A study on the green bond premium in the primary and secondary market and its determinants	Zhao Ziwei
LEVY	Diego	Unlocking the Power of Diversity: Investigating its Influence on Financial Performance in the S&P 500	Roger Tristan
LUCA	Paul-Andrei	Climate Awareness in Emerging Markets	Schürhoff Norman
LI	Yao	Unfolding the Transitions in Sustainability Reporting	Rockinger Michael
MAHFOUDHI	Doha	Who Drives the Stock Market - Institutional or Retail Investors ?	Ielpo Florian
MARTINS TROUSSI MOUTRANE	Imrane	Unethical Decision Making in Financial Institutions	Vogt Sonja
MORAND	Fabien	ANTIFRAGILITY AND PORTFOLIO OPTIMIZATION	Cho Thomas
MOUTON	Thomas	Establishing ESG scores using a Text Mining Approach for the Swiss Real Estate Sector	Jondeau Eric
NICOULAZ	Auréa	Pyrolysis-Based SAF and Biochar Plant Implementation	Markarian Garen
OMEROVIC	Emira	La compétition et son impact sur les valeurs morales : Une exploration à travers le Chicken Game	Légeret Matthieu
OTZ	Guillaume	Systemic risk - a zombie banks approach	Rockinger Michael
PEKTAS	Firat	Exploring how regulation impacted the tobacco industry's profitability. why tobacco companies began investing in alternatives to cigarettes.	Rockinger Michael

PERTOLDI	Marco	Fair Value Spread	Schürhoff Norman
PISA	Fabio	The Role of Bitcoin and Altcoins in well-diversified Portfolios: An Empirical Analysis covering the 10 largest Cryptocurrencies from the Standpoint of a U.S. Investor	Roger Tristan
PORCHET	Grégory	Carbon emissions and returns: are green companies rewarded in the market. a portfolio approach	Roger Tristan
RADLMAYR	Niklas	Revisiting Crude Oil Futures and Spot Markets Co-Integration: A Profitable Avenue for Investors?	Roger Tristan
RAUSIS	Romain	ESG investing: Analysis of the dynamics of ESG scores and application to portfolio construction	Guillemin Pierre
SAHINGÖZ	Eren	Price/Earning and current ratios in Portfolio Optimization. Analyzing the Impact on Stock Portfolio Performance	Markarian Garen
SEMIONOV	Alexander	ESG in the Top 100 US Private Equity Firms	Markarian Garen
SERKEROVA	Natalia	Vertical Relatedness, Divestiture, and Wealth Dynamics: Analysis of U.S. M&A	Dimopoulos Theodosios
SINNATHURAI	Nivetha	Analyse sectorielle de l'impact des scores ESG sur les rendements des actifs financiers des entreprises américaines	Roger Tristan
SVOBODA	Liam	Quality in Times of Insanity: a Study of Quality Factor Investment Strategies in Stressed Markets	Ielpo Florian
TEWELDE	Filmon	VIX1D index and stock market forecasting: a comprehensive analysis of its predictive power on the SPX index	Markarian Garen
THOMAS	Neethu	Gender Diversity in the Board: Relationship with CEO Compensation and Firm Performance	Zhao Ziwei