

Academic theses 2015 – Master of Science in Finance

Mémoires académiques 2015 – Master ès Science en Finance

Name/Nom	First name/Prénom	Title/Titre	Teacher/Enseignant-e
BRAHAMI	Hamza	The Simultaneous effects of Debt Maturity & the Level of Leverage: Empirical Evidence.	Dimopoulos T.
BRUNNER	Dorian	Risk Budgeting	Jondeau E.
CHETRIT	Benjamin	The Impact of the Financial Crisis on the Payout Policy of European Listed Firms	Dimopoulos T.
CRESCINI	Jonathan	Measuring Default Probabilities for Financial Firms	Jondeau E.
DIDISHEIM	Antoine	Alternative Futures Games	Mikes A.
DIVERNOIS	Marc-Aurèle	Estimation of a forward intensity model for corporate default prediction	Rockinger M.
GAGGIO	Maïc	Credibility of Regulatory Stress Tests and Regulation's Effects	Pierret D.
GAUDERON	Nicolas	Multi-Asset Derivatives Pricing with Copula	Jondeau E.
KHAN	Ahsan	Multivariate Volatility Modeling of US Equity Returns	Pierret D.
KHOSHI	Ahmad	Currency Pegs	Goyal A.
LE HOANG	Raphaël	The Chinese Acquisition Strategy	Dimopoulos T.
MARINACCIO	Gaia	Credit Booms and Financial Crisis	Rockinger M.
NAGY	Guillaume	Quantal Response Equilibrium in Call Auction Market	Sato Y.
PAULI	Romain	Variability of long-term investment outcomes depending on starting date and the relevance of the ergodic hypothesis	Ballochi G.
PEREIRA	Nadine Pinto	Term Structure Forecasting: a new Nelson-Siegel approach	Jondeau E.
PHO	Kaikent	What relation between extreme positive returns and cross-section of expected returns?	Goyal A.
PLAKALO	Zlatan	Forecasting Long-Term US Stock Market Volatility using the Macroeconomic Environment: A GARCH-MIDAS framework	Jondeau E.
TOUZEAU	Charles	Transparency and the Corporate Bond Market: Has the United States Reached Equilibrium?	Neklyudov A.
VOGT	Alex	Index Additions and Deletions on European Markets	Goyal A.