

INTQUANT - Potential thesis supervisors for DD students

University	Name of Supervisor	Field of master thesis
Alma Mater Studiorum – Università di Bologna (Italy) Involved study programme: Quantitative Finance (QF) Website: http://corsi.unibo.it/Qfinance/	Rossella Agliardi	Option pricing.
	Massimiliano Barbi	Corporate valuation; corporate finance; household finance.
	Umberto Cherubini	Risk management; credit risk
	Gabriella Chiesa	Funding liquidity; liquidity crises.
	Andrea Guizzardì	Trading algorithms and trading strategies
	Sergio Pastorello	Financial econometrics
	Tito Pietra	Mathematical economics (GEI models); sovereign debt crises.
	Silvia Romagnoli	Interest rate models. Risk measures and ambiguity.
University of Economics in Katowice (Poland) Involved study programme: Quantitative Asset and Risk Management (ARIMA) Website: http://www.ue.katowice.pl/en/admission/graduate-programmes-msc/quantitative-asset-and-risk-management/graduates-profile.html	Tadeusz Czernik	Actuarial methods, Stochastic analysis
	Ewa Dziwok	Fixed income analysis, interest rate models,
	Anna Doś	Operational risk, risk management
	Krystyna Mitrega-Niestroj	Financial crises
	Daniel Szewieczek	Bankassurance
	Tomasz Zielinski	Credit risk modeling
Alexandru Ioan Cuza University of Iași (Romania) Involved study programme: Finance and Risk Management (FRM) Website: http://www.feaa.uaic.ro/frm/	Silviu Ursu	Corporate Finance, Financial Markets
	Alin Andrieș	Banking, Credit Risk
	Iulian Ilnatov	Corporate Governance
	Sorin Anton	Risk Management
University of Applied Sciences BFI Vienna (Austria) Involved study programme: Quantitative Asset and Risk Management (ARIMA) Website: http://www.fh-vie.ac.at/Studium/Master/Quantitative-Asset-and-Risk-Management	Rainer Pullirsch	Management of market risk
		Structured Credit Management
		Credit Portfolio Management
	Manuel Lingo	Credit risk related topic proposals in the areas of: model development, model validation, empirical analysis of credit risk
		Rating System Development using Support Vector Machines

University	Name of Supervisor	Field of master thesis
	Wolfgang Schiketanz	Quantitative Methods in the field of Asset Allocation of Equities
		New Methods in Quantitative Portfolio Management
	Silvia Helmreich	Correlation of PD and LGD
		Stresstesting in insurance companies
		Calibration of rating models – A comparison of different methods
	Hans Aubauer	Hedge Fund Role in "Destabilizing" Global Monetary Systems
		Impact of population growth / expected life time on prices of agricultural products - development of a quantitative prediction model.
		Private Equity in Austria and CEE - a market analysis
		How did "fundamental beta" behave during crisis? A performance analysis.
		Impact of spread increase of government bonds on credit derivatives
		Real Estate Market Austria - A quantitative factor analysis model.
	Christian Cech	Gold price dynamics - emotion or quantitative rational?
		Empirical evidence of the survivorship bias in the computation of the ATX [or some other stock market index]
		Free topic(s) in the field of Quantitative Methods and Risk Measurement - proposal should come from the student
		Survivorship Bias: An Empirical Comparative Analysis of various Markets
	Tatiana Miazhyńska	Factor Models: SMB, HML and PR12 versus market-capitalisation, book-to-market ratio and rates of return. An empirical investigation
		Copulas in market risk management
		Advanced VaR models and their backtesting
Tanja Veza	Simulations in modern market risk management	
	Models for Credit Risk	

University	Name of Supervisor	Field of master thesis
	Mag. Martin Wirth	Dividend Income orientated Portfolio Management
		Equity Risk and Real Estate Risk in Solvency II
		Interest Rate Risk in Solvency II
		Models for Market Simulations (e.g. regime change models)
	Marek Kobjalka	Risk Management for Insurance Companies
		Corporate Finance
		International Finance
		IFRS, local GAAP and Solvency II Compatibility
	Michael Maderbacher	Mapping of external ratings to internal Basel II masterscales
	Raimund Kovacevic	Financial optimization (or Optimization in finance) Energy
		Commodity Risk Management
	Daniel Stössl	Investment strategies ind the field of equities and asset allocation
		Evaluation and analysis of shares (DCFs, Peergroups etc..),
		Risk management topics
		Quantitative Models of shares in combination with countries - sectors, style analysis
		Macro economic models and investment decisions
		Behavioral Finance
		Corporate finance and strategies on the capital market
		Stock dividend topics
	Robert Kotal	Compliance, MiFID II
		Fair markets (game theory),
EU Policies against market manipulations		

University	Name of Supervisor	Field of master thesis
	Hermann Elendner	Market-Implied Credit Ratings: Assessing Credit Risk from Equity, Bond, or CDS Prices
	Christoph Baumgartner	Stability and transactional costs in the selection of efficient portfolios
		Monte Carlo Simulation in risk management or for pricing options
		Backtesting of different investments/risk management strategies in times of huge market distortions
	Lukas Goetz	Differences in currency fixings and their economic implications
Asset allocation with convex instruments		