UNIVERSITÄT LIECHTENSTEIN

Agenda
Master's degree programme in Banking and Financial Management
Presentation and Defence, Wednesday 27th August 2014

Examination board

Chairperson:	Prof. Dr. Marco Menichetti
Experts:	Dr. Andreas Insam
Professors:	Prof. Dr. Marco Menichetti, Prof. Dr. Michael Hanke

Room: H4

Time	Student	Topic
08:00 : 08:15	Preliminary meeting of the examination board	
08:15 : 09:00	Tanja Bertossa	Alpha generating factors in a bond portfolio
09:10 : 09:55	Denise Grittner	Returns of German Publicly Listed Residential REOCs
10:05 : 10:50	Nicole Cechová	Herding Behaviour
11:00 : 11:45	Marcel Fuchs	International Equity Portfolios Hedged against Exchange Rate Uncertainty - the Perspectives of Swiss and U.S. Investors
11:55 : 12:40	Lukas Marte	The equity home bias puzzle in international asset allocation - A Japanese perspective
BREAK		
13:30 : 14:15	Marina Vasileva	Current ESG Rating Methodologies and a Framework for Integrating the Impact of the Supply Chain
14:25 : 15:10	Karsten Schneider	Appropriate Design of Deposit Insurance Systems - The Case of Liechtenstein
15:20 : 16:05	Diana Fadejava	Market Efficiency and Price Convergence Speed. Evidence from Xetra
BREAK		Discussion of final grades
around 17:00		Individual announcement of grades

Please do not to disturb the presentations and enter or leave the room only during the breaks. Thank you.

UNIVERSITÄT LIECHTENSTEIN

Agenda
Master's degree programme in Banking and Financial Management
Presentation and Defence, Friday 29th August 2014

Examination board

Chairperson: Prof. Dr. Marco Menichetti
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Professors: Prof. Dr. Marco Menichetti, Prof. Dr. Michael Hanke

Room: H4

Time	Student	Topic
08:00 : 08:45	Dominik Willi	Short And Long Run Performance Of Initial Public Offerings
08:55 : 09:40	Andrea Auer	Swiss Equity Mutual Funds: An Analysis of Performance and Persistence
09:50 : 10:35	Jiri Chroustovsky	Examining the Nelson-Siegel Class of Term Structure Models in Bond Portfolio Optimization
10:45 : 11:30	Radovan Studnik	Currency Hedging in Low-Volatility Investing
11:40 : 12:25	Viktor Tsekov	Analysis of the price sensitivity of U.S. large cap stocks in case of currency fluctuations. Interpreting the exchange rate exposure of the S&P 500 stocks through a commonality analysis.
BREAK		
13:15 : 14:00	Lisa Donike	The Different Treatments of the Greek and Cypriot Deposit Insurance
14:10 : 14:55	Benjamin Baumgartner	The Implication of Activist Hedge Funds in Switzerland
15:05 : 15:50	Patrick Prinz	Diversification Benefits of Commodity Futures for a Swiss Portfolio
BREAK		Discussion of final grades
around 16:00		Individual announcement of grades

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