National Centre of Competence in Research
Financial Valuation and Risk Management

Overview: NCCR FINRISK Research Projects

Third Phase (2009-2013)

Project A1: “Behavioural Finance” / Leader: Thorsten Hens

Project A2: “Macro Risk, Capital Flows and Asset Pricing in International Finance” / Leader: Philippe Bacchetta

Project A3: “New Methods in Theoretical and Empirical Asset Pricing” / Leader: Fabio Trojani

Project A5: “Dynamic Asset Pricing” / Leader: Damir Filipovic

Project B1: “Corporate Finance, Market Structure and the Theory of the Firm” / Leader: Michel Habib

Project B2: “Dynamic Corporate Finance: Theory and Tests” / Leader: Erwan Morellec

Project C1: “Credit Risk and Non-Standard Sources of Risk in Finance” / Leader: Rajna Gibson

Project C2: “Volatility and Stability in Financial Markets” / Leader: Giovanni Barone-Adesi (Successfully completed by October 31, 2012)

Project D1: “Mathematical Methods in Financial Risk Management” / Leader: Martin Schweizer

Project D2: “Financial Econometrics for Risk Management” / Leader: Olivier Scaillet

Project D3: “Computational Financial Economics” / Leader: Felix Kübler

Project E1: “Systemic Risk and Dynamic Contract Theory” / Leader: Jean Charles Rochet

Second Phase (2005-2009)

Project A1: “Behavioural and Evolutionary Finance” / Leader: Thorsten Hens

Project A2: “Macro Risks, Systemic Risks and International Finance” / Leader: Jean Imbs

Project A3: “New Methods in Theoretical and Empirical Asset Pricing” / Leader: Fabio Trojani

Project A4: “Equilibrium Asset Pricing” / Leader: Bernard Dumas

Project B1: “Corporate Finance, Market Structure and the Theory” / Leader: Michel Habib

Project B2: “Dynamic Corporate Finance and Financial Innovation” / Leader: Erwan Morellec

Project C1: “Credit Risk and Non-Standard Sources of Risk in Finance” / Leader: Rajna Gibson

Project C2: “Interest Rate and Volatility Risk” / Leader: Giovanni Barone-Adesi

Project D1: “Mathematical Methods in Financial Risk Management” / Leader: Martin Schweizer

Project D2: “Financial Econometrics for Risk Management” / Leader: Olivier Scaillet

First Phase (2001-2005)

Project 01: “Mathematical Methods in Financial Risk Management” / Leader: Freddy Delbaen

Project 02: “Conceptual Issues in Financial Risk Management” / Leader: Rajna Gibson

Project 03: “Evolution and Foundations of Financial Markets” / Leader: Thorsten Hens

Project 04: “Corporate Finance” / Leader: Rudolf Volkart, Michel Habib

Project 05: “Credit Risk” / Leader: Didier Cossin, Erwan Morellec

Project 06: “Interest Rate and Volatility Risk” / Leader: Giovanni Barone-Adesi

Project 07: “Law and Finance” / Leader: Elu von Thadden, Jean Pierre Danthine

Project 08: “Asset Pricing and Portfolio Management” / Leader: Hans Zimmermann

Project 09: “Macro Risks, Systemic Risks and International Finance” / Leader: Hans Genberg, Jean Imbs

Project 10: “Financial Econometrics for Risk Management” / Leader: Olivier Scaillet