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