

Paris, September 25, 2014

The Natixis Foundation for Quantitative Research 2014 prize for best Master's thesis

Laurent Mignon, Chief Executive Officer of Natixis, and Michel Crouhy, Chairman of the Natixis Foundation, awarded the Natixis Foundation for Quantitative Research 2013 prize for best Master's thesis to Johannes Heinrich, Joël Bun and Salmane Lahdachi.

Prize for best Master's thesis

Each year, this prize is awarded to one or several exceptional theses on current challenging issues that banks, insurance companies and management firms must address. These theses require the use of the most sophisticated quantitative finance techniques.

"Like each year, the Scientific Committee of the Foundation was impressed by the quality and variety of the theses competing for the prize. This year's vintage confirms last year's move of quant research to issues related to regulations and risk management", said Michel Crouhy.

The winners

This year, the Scientific Committee of the Natixis Foundation for Quantitative Research selected 3 winners out of the 12 theses submitted for Best Master's thesis:

Johannes Heinrich, du MSc in Mathematics and Finance of Imperial College:
Reinforcement Learning for Algorithmic trading ;

Joël Bun, du Master 2 Modélisation Aléatoire, Université Paris Diderot:
Out-of-Sample Risk Optimization Using Random Matrix Theory ,
written as part of an internship at Capital Fund Management ;

Salmane Lahdachi, du Master M2 Probabilités & Finance de l'Université Pierre & Marie Curie–Paris VI:
Environnement Multi-Courbes et Marges de Basis Stochastiques,
written as part of an internship at Crédit Agricole – CIB.

The Natixis Foundation for Quantitative research finances research and events in the field of Quantitative Finance (capital markets, risk management, econometrics, statistical finance, pricing and hedging of financial instruments). More specifically, it finances PhD theses and academic research projects related to current issues faced by financial institutions. The Foundation also organizes conferences jointly with top universities and rewards research projects realized by students in their Master's thesis.

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