

Paris, September 25, 2015

## The Natixis Foundation for Quantitative Research 2015 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 2015 prize for best Master's thesis to Claire Monin, Julien Doumergue and Shuren Tan.**

### 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 the move of quant research to issues related to regulation, risk management and asset management",* said Michel Crouhy.

### The winners

This year, the Scientific Committee of the Natixis Foundation for Quantitative Research selected 3 winners out of the 11 theses submitted for Best Master's thesis:

**Claire Monin**, of Institut de Science Financière et d'Assurances (ISFA) de l'Université de Lyon 1 : Optimisation multiobjectif de l'allocation stratégique par un algorithme génétique, réalisé chez BNP Paribas Cardif ;

**Julien Doumergue**, of Master M2 Probabilités & Finance de l'Université Pierre & Marie Curie – Paris VI: Optimal Hedging Strategies using Stochastic Space Barriers and its Application to Financial Products, réalisé chez BNP Paribas UK ;

**Shuren Tan**, of the MSc in Mathematics and Finance of Imperial College: Reconstructing the Joint Probability Distribution from Basket Prices.

***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.*

### Press contact:

Sonia Dilouya  
+33 1 58 32 01 03  
[Sonia.dilouya@natixis.com](mailto:Sonia.dilouya@natixis.com)

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