

First funding period: 2001 - 2005

Clusters	Project title (per 2005)	Leader (name)	Surname	Institute	Institution
Individual Research Projects	Mathematical methods in financial risk management	Delbaen	Freddy	Departement Mathematik	ETH Zürich
Individual Research Projects	Conceptual issues in financial risk management	Gibson	Rajna	Institut für schweizerisches Bankwesen	Universität Zürich
Individual Research Projects	Evolution and foundations of financial markets	Hens	Thorsten	Institut für empirische Wirtschaftsforschung	Universität Zürich
Individual Research Projects	Corporate finance	Habib	Michel	Institut für schweizerisches Bankwesen	Universität Zürich
Individual Research Projects	Credit risk	Morellec	Erwan	Ecole des HEC	Université de Lausanne
Individual Research Projects	Interest rate and volatility risk	Barone-Adesi	Giovanni	Facoltà di Economica	Università della Svizzera Italiana, Lugano
Individual Research Projects	Law and finance	Danthine	Jean-Pierre	Ecole des HEC	Université de Lausanne
Individual Research Projects	Asset pricing and portfolio management	Zimmermann	Heinz	Wirtschaftswissenschaftliches Zentrum	Universität Basel
Individual Research Projects	Macro risks, systemic risks and international finance	Genberg	Hans	Institut Univ. des Hautes Etudes Internationales	Service des Publications, Genève
Individual Research Projects	Financial Econometrics for Risk Management	Scaillet	Olivier	Ecole des HEC	Université de Genève

Second funding period: 2005 - 2009

Clusters	Project title (per 2009)	Leader (name)	Surname	Institute	Institution
Module Asset Pricing and Portfolio Management	Behavioural and evolutionary finance	Hens	Thorsten	Institut für schweizerisches Bankwesen	Universität Zürich
Module Asset Pricing and Portfolio Management	Macro risks, systemic risks and interantional finance	Imbs	Jean	Ecole des HEC	Université de Lausanne
Module Asset Pricing and Portfolio Management	New methods in theoretical and empirical asset pricing	Trojani	Fabio	Facoltà di Scienze Economiche	Università delle Svizzera Italiana, Lugano
Module Asset Pricing and Portfolio Management	Equilibrium asset pricing	Dumas	Bernard	Ecole des HEC	Université de Lausanne
Module Corporate Finance	Corporate finance, market structure and the theory of the firm	Habib	Michel	Institut für schweizerisches Bankwesen	Universität Zürich
Module Corporate Finance	Dynamic corporate finance and financial innovation	Morellec	Erwan	Chair in Corporate Finance	EPF Lausanne
Module Risk Management	Credit risk and non-standard sources of risk in finance	Gibson	Rajna	Ecole des HEC	Université de Genève
Module Risk Management	Interest rate and volatility risk	Barone-Adesi	Giovanni	Facoltà di Scienze Economiche	Università delle Svizzera Italiana, Lugano
Module Quantitative Methods in Finance	Mathematical methods in financial risk management	Schweizer	Martin	Departement Mathematik	ETH Zürich
Module Quantitative Methods in Finance	Financial econometrics for risk management	Scaillet	Olivier	Ecole des HEC	Université de Genève

Third funding period: 2009 - 2013

Clusters	Project title (per 2012)	Leader (name)	Surname	Institute	Institution
Module Asset Pricing and Portfolio Management	Behavioural finance	Hens	Thorsten	Insitut für Banking und Finance	Universität Zürich
Module Asset Pricing and Portfolio Management	Macro risk, capital flows and asset pricing in international finance	Bacchetta	Phillippe	Ecole des HEC	Université de Lausanne
Module Asset Pricing and Portfolio Management	New methods in theoretical and empirical asset pricing	Trojani	Fabio	Facoltà di Scienze Economiche	Università della Svizzera Italiana, Lugano
Module Asset Pricing and Portfolio Management	Dynamic Asset Pricing	Filipovic	Damir	Swiss Finance Institute	EPF Lausanne
Module Corporate Finance	Corporate finance, market structure and the theory of the firm	Habib	Michel	Insitut für Banking und Finance	Universität Zürich
Module Corporate Finance	Dynamic corporate finance: theory and tests	Morellec	Erwan	Swiss Finance Institute	EPF Lausanne
Module Risk Management	Credit risk and non-standard sources of risk in finance	Gibson Brandon	Ranja	Ecole des HEC	Université de Genève
Module Risk Management	Volatility and stability in financial markets	Barone-Adesi	Giovanni	Facoltà di Scienze Economiche	Università della Svizzera Italiana, Lugano
Module Quantitative Methods in Finance	Mathematical methods in financial risk management	Schweizer	Martin	Departement Mathematik	ETH Zürich
Module Quantitative Methods in Finance	Financial econometrics for risk management	Scaillet	Olivier	Ecole des HEC	Université de Genève
Module Quantitative Methods in Finance	Computational financial economics	Kuebler	Felix	Insitut für Banking und Finance	Universität Zürich
Module Banking and Regulation	Systemic risk and dynamic contract theory	Rochet	Jean-Charles	Insitut für Banking und Finance	Universität Zürich
Transfer projects: Strong Swiss franc	Capital adequacy, valuation, and portfolio selection for insurance companies	Farkas	Erich Walter	Insitut für Banking und Finance	Universität Zürich

Participating groups

Leader (name)	Surname	Institution	Period
Bacchetta	Phillippe	Université de Lausanne	3
Barone-Adesi	Giovanni	Università della Svizzera Italiana, Lugano	1+2+3
Cossin	Didier	IMB International	1
Danthine	Jean-Pierre	Université de Lausanne	1+2
Degeorge	François	Università della Svizzera Italiana, Lugano	2+3
Delbaen	Freddy	ETH Zürich	1
Dumas	Bernard	Université de Lausanne	2
Fahlenbrach	Ruediger	EPF Lausanne	3
Farkas	Erich Walter	Universität Zürich	3
Filipovic	Damir	EPF Lausanne	3
Genberg	Hans	Service des Publications, Genève	1
Gibson	Rajna	Universität Zürich	1+2+3
Habib	Michel	Universität Zürich	1+2+3
Hens	Thorsten	Universität Zürich	1+2+3
Imbs	Jean	Université de Lausanne	2
Kuebler	Felix	Universität Zürich	3
Mancini	Loriano	Universität Zürich	2+3
Morellec	Erwan	Université de Lausanne	1+2+3
Paoletta	Marc	Universität Zürich	2+3
Rochet	Jean-Charles	Universität Zürich	3
Scaillet	Olivier	Université de Genève	1+2+3
Schweizer	Martin	ETH Zürich	2+3
Trojani	Fabio	Università della Svizzera Italiana, Lugano	2+3
Volkart	Rudolf	Universität Zürich	1
von Thadden	Ernst-Ludwig	Université de Lausanne	1
Zimmermann	Heinz	Universität Basel	1