

Albane TARNAUD

Doctorat en Sciences Economiques

Assistant Professor, Finance

a.tarnaud@ieseg.fr

EDUCATION

2015 Doctorat en Sciences Economiques, University of Lille 1, France

PROFESSIONAL EXPERIENCE

ACADEMIC:

2016 - Present Assistant Professor, IÉSEG School of Management, Lille, France

COURSES TAUGHT

- Corporate finance
- Business game
- Portfolio management and analysis
- Business game
- International finance
- Global finance
- Business game, Grande ecole (master cycle)
- Contemporary international economics, Grande ecole (bachelor cycle)
- Corporate finance, Grande ecole (bachelor cycle)
- International finance, Grande ecole (master cycle)
- Portfolio management and analysis, Grande ecole (master cycle)
- International economics
- Statistiques descriptives

Papers in refereed journals

Published

Doroslovacki K., Gradojevic N., Tarnaud A., (2024), A Novel Market Sentiment Analysis Model for Forecasting Stock and Cryptocurrency Returns, *IEEE Transactions on Systems, Man, and Cybernetics: Systems*, 54(9), pp. 5248-5259

Communications in refereed conferences

International

Tarnaud A., Oude Lansink A., (2024), *Performance measurement of European mutual funds under the Sustainable Finance Disclosure Regulation* European Workshop on Efficiency and Productivity Analysis, Faro, Portugal

Tarnaud A., OUDE LANSINK A., (2024), *Risk-Return-ESG Trade-offs in Mutual Funds* The 2024 International Conference on Sustainability, Environment, and Social Transition in Economics and Finance (SESTEF 2024), Paris, France

Tarnaud A., Oude Lansink A., (2024), *Trade-offs between Risk, Return and Environmental, Social and Governance performance in European Mutual Funds* 190th EAAE seminar on Financing Sustainable and Resilient Transitions in Agri & Food Systems, Wageningen, Netherlands

Zakriya M., Tarnaud A., (2024), CSR Disclosures and Firm Value: Disentangling the Role of ESG Rating Providers International Conference on Accounting and Finance (ICOAF-2024), Da Nang, Vietnam

Zakriya M., Tarnaud A., (2023), CSR Disclosures and Firm Value: Disentangling the Role of ESG Rating Providers Ethical Finance & Sustainability Conference (EFS-2023), Paris, France

Tarnaud A., (2022), *Testing the predictive power of non-parametric methods of performance measurement over mutual funds* European Workshop on Efficiency and Productivity Analysis (EWEPA 2022), Porto, Portugal

Zakriya M., Tarnaud A., (2022), CSR Disclosures and Firm Value: Disentangling the Role of ESG Rating Providers 2022 Conference on CSR, the Economy, and Financial Markets, Chicago, USA

Tarnaud A., Leleu H., (2014), A DEA-Financial approach applied to the performance measurement of Collective Investment Schemes Asia-Pacific Productivity Workshop 2014, Brisbane, Australia

Tarnaud A., Leleu H., Crainich D., (2013), *Characterizing the evolution of investors' preferences by using an adapted approach with DEA for performance measurement of financial assets* 13th European Workshop on Efficiency and Productivity Analysis, Helsinki, Finland

Tarnaud A., Crainich D., Leleu H., (2012), *Data Envelopment Analysis Applied to the Performance Measurement of Portfolios* NAPW VII - North American Productivity Workshop, Houston, USA

Other conference and seminar presentations

International

Oude Lansink A., Tarnaud A., (2024), *Performance of Mutual Funds with Biodiversity Targets* 188TH EAAE Seminar, Chania, Greece

Zakriya M., Tarnaud A., (2024), CSR Disclosures and Firm Value: Disentangling the Role of ESG Rating Providers IIMB-CCGS Conference on Corporate Governance & Sustainability, Bangalore, India

Zakriya M., Tarnaud A., (2024), CSR Performance and Firm Value: Disentangling the Role of ESG Rating Providers CUNEF University, Madrid, Spain

Tarnaud A., FERRIER G., (2019), *European Workshop on Efficiency and Productivity Analysis* European Workshop on Efficiency and Productivity Analysis, London, United Kingdom

<u>National</u>

Zakriya M., Tarnaud A., (2023), CSR Disclosures and Firm Value: Disentangling the Role of ESG Rating Providers Sustainable Finance Workshop, Paris, France

Working papers

Tarnaud A., Leleu H., (2016), *Portfolio analysis with DEA: prior to choosing a model*, IESEG Working Paper Series 2016-EQM-05, IESEG School of Management

Tarnaud A., Leleu H., (2016), *The duality of Shephard's weakly disposable technology*, IESEG Working Paper Series 2016-EQM-06, IESEG School of Management

Tarnaud A., Leleu H., (2015), A DEA-financial technology: prior to portfolio analysis with DEA, IESEG Working Paper Series 2015-EQM-02, LEM Working Paper 201502, IESEG School of Management

GRANTS AND HONORS

Award

2019 Best Paper Award 2018, Omega Journal, USA

EDITORIAL ACTIVITY

Reviewer in an academic journal

2024	Omega
2023	European Journal of Operational Research
2023	for International Review of Economics and Finance
2021	European Journal of Operational Research
2018 - 2019	INFOR: Information Systems and Operational Research
2017 - 2018	Journal of the Operational Research Society
2017 - 2020	Annals of Operations Research
2016 - 2020	Economic Inquiry

RESEARCH ACTIVITIES

COMMITTEE CHAIR

Member of a program architecture committee

- 2021 Coordination of the redesign of the course of Corporate Finance, IÉSEG School of Management, France
- 2019 Redesign Bachelor programme, IÉSEG School of Management, France