

# 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