



Albane TARNAUD

Doctorat en Sciences Economiques

Assistant Professor, Finance

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EDUCATION

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

PROFESSIONAL EXPERIENCE

ACADEMIC:

2016 - Present Assistant Professor, IESEG 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

INTELLECTUAL CONTRIBUTIONS

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

National

