



**Albane TARNAUD**

**Doctorat en Sciences Economiques**

**Assistant Professor, Finance**

[a.tarnaud@ieseg.fr](mailto:a.tarnaud@ieseg.fr)

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## **EDUCATION**

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

## **PROFESSIONAL EXPERIENCE**

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### **ACADEMIC:**

**2016 - Present** Assistant Professor, IESEG School of Management, Lille, France

## **COURSES TAUGHT**

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- 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

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### Papers in refereed journals

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#### 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

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#### 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., (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

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

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#### 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

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

### Working papers

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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

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### Award

2019 Best Paper Award 2018, Omega Journal, USA

## EDITORIAL ACTIVITY

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### 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

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### 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