Internship: Cryptocurrencies and cyber risks

Reference: CYBERINSTITUTE-INT-19008

Description: The impact of cyber risk on cryptocurrencies is obvious since the latter has become a new heaven for hackers and even for money launderers. Many malwares have been created specifically to steal cryptocurrencies, and especially bitcoins. This explains the strong volatility of Bitcoins and their significant drop in value during these last months, after their rapid increase during the last years. The society, financial institutions, individuals and financial markets need therefore be agile to stay ahead of such problems and ensure they survive in a hyper-connected world. In particular, it is important to better understand the link between cyber risk and the value of cryptocurrencies, and how this link evolves in time.

The goal of this internship for the Grenoble Alpes Cybersecurity Institute is twofold. First, it will reside in creating a database on cryptocurrencies that is relevant for academic research, notably to create robust global or sector indices. Financial data on cryptocurrencies are scattered, unverified, unstructured. Such a database will be relevant in order to perform financial analyses of the link between cyber risk and the value of cryptocurrencies. Subtasks may include:

- Extracting data from public sources
- Data structuring; Data verification
- Creation of cryptocurrency indices

The second goal of the internship is to produce a state of the art on the various crypto risks and their link with the value of cryptocurrencies in the academic literature.

Prerequisites: Applicants must be enrolled in a finance Master 2 degree. In order to be able to conduct this project, the candidate needs to possess a good knowledge in finance and to be motivated to conduct research in the field of risk management and cyber risks. A good knowledge of the English language will be required. Knowledge on databases and programming may be a strength.

Tutors: Radu Burlacu (CERAG, Grenoble IAE), Geoffroy Enjolras (CERAG, Grenoble IAE)

Applications: Please send your resume, application letter with two recommendations (including education director), first year master’s degree grades (mandatory) and second year grades (if possible) to cyberalps-contact@univ-grenoble-alpes.fr. For more information on the internship, please contact radu.burlacu@grenoble-iae.fr and geoffroy.enjolras@grenoble-iae.fr.

Location: CERAG Laboratory, Grenoble (France)

Starting date: February 2019

Duration: 5 to 6 months

Allowance: In accordance with existing regulations (approx. 560€/month). Part of travel expenses can be covered.