

Franck MORAUX

Married, 3 daughters.
51 years old.



Current position:

Prof. ag. des Universités in Management Sciences (Spec. Finance), since 2005.

UNIVERSITE DE RENNES

IGR - IAE de Rennes and CREM

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11 rue Jean Macé 35000 Rennes (France).

Research & teaching interest:

Finance, quantitative risk management, quantitative methods for analyzing both financial markets and decision making in corporate finance and asset pricing.

Research topics: Pricing of exotic derivatives, including american-style options; complex corporate securities and related management; credit risk management and related financial restructuring; corporate decision-making and real options; more recently *supply chain finance* and the inclusion of climate risk dimension in the aforementioned topics. On GoogleScholar, my h-index today is 11 and my i10index 12.

Teaching: In Finance programs, at Master 2 level, for different audiences, in English and French, in France and abroad, on "Credit Risk Management", "Derivatives", "Mathematical Finance", "Computational Finance", "Volatility Modeling".

Administrative duties (summary) :

To date :

- In charge of one of the 5 Research Clusters of Univ. Rennes.
SHOS cluster supports UR research labs in Social Sciences, helps them to coordinate and promotes collaboration with the four other clusters (in Health, Environment, Materials and Maths).
- Member of the National Council of French Universities "CNU 06" / Management Sciences.

Formerly :

- Director of CREM/ Centre de Recherche en Economie et Management 2017-2021
CREM is a CNRS-affiliated research lab, with 100 permanent researchers and 60 doctoral students.
- Director of EDSHOS 2013-2017
Region-wide doctoral school with 400 doctoral students and 200 supervisors.
- Head of the Master 2 *Adv. Studies & Res. in Finance* at Univ. Rennes 1 2007-2017
Founder and director of this English-taught program in Finance, designed to prepare students either to the global financial industry (through the CFA certification) or to a doctoral position.
- Head of various Masters at the Univ. Maine (France) 2005-2007
- Co-founder and then head of the Master 2 "Gestion des Risques" 2000-2004

Academic community service (summary) :

To date :

- Board Member of AFFI, the French Finance Association
- Regular discussants & Presidents in doctoral or "habilitation" committees.
- Recurrent evaluator (in France and abroad) for promotions, Doct. Schools and Research Labs for universities, the CNU06 or the French national agency HCERES.

Formerly

- Elective President of AFFI, the French Finance Association 2021-2022
Chair of the 2022 AFFI International Conference
- Co-editor-in-chief of *Finance* 2009 2017
- Bureau members of AFFI, the French Finance Association 2021-2022

Complete list of publications at <https://perso.univ-rennes1.fr/franck.moraux>.