Franck MORAUX

Full Professor

Présentation

Director, CREM 6 UMR 6211

My research concerns first of all financial securities, their markets and their use and second the firms' decision-making (in financing, investment, financial risk management, etc.). My favorite set of financial assets are bonds and derivatives (such as options, futures and CDS). Derivatives are very useful tools to model and understand the decisions made by corporations. Real options allow one to assess investment opportunities and price intangible flexibilities. Investigating in–depth practical aspects, hedging strategies, valuation models and empirical stylized facts help to answer some open questions and solve challenging real-life problems.

> Laboratoire de recherche : CREM UMR CNRS 6211

Recherche et entreprise

Scientific outreach

Director of the SHOS doctoral school (2014-2016)
Co-Editor-in-Chief of Finance (ranked journal FNEGE A, CNRS cat. 2)
Member of the Board of Directors and Executive Committee of the French Finance Association
Member of the Editorial Board of The Accounting, Finance and Governance Review (Ireland), Review of Finance and Banking (Romania), Lahore Journal of Business (Pakistan, for finance)
Member of the scientific committee of the AFFI conferences, of the Forecasting Financial Markets conference (since Rennes, 2015) and more occasionally of the Financial Management Association Annual Meeting

Article reviews

Review of Finance, Journal of Banking and Finance, Finance, Applied Mathematical Finance, Applied Financial Economics, European Journal of Finance, Journal of Derivatives, Journal of Risk, Theory and Decision, Annales d'Economie et de Statistique
2nd vice-president of the Doctoral School Directors' Conference in Economics and Management Sciences

Interactions with the social, economic and cultural environment

HCERES Agency: Participation in visiting committees for the evaluation of university structures: EM Lyon-Recherche (2015, member), ED 486 SEG University of Lyon (2015, President)
Brittany Region: Participation in the "Social and Citizen Innovations" group evaluating the so-called SHS doctoral projects submitted to the Brittany Region in 2015, 2016 in order to apply for funding.
Various universities: Participation in selection committees for the recruitment of lecturers or Professors: 2 to 3

committees per year

Thèmes de recherche

Finance,

Financial Risk Management,

Quantitative Finance,

Options and Derivatives,

Asset Pricing,

Corporate Finance

Keywords: Quantitative Finance, quantitative methods and models for Finance

Activités pédagogiques

Teaching

- Options and Derivatives
- Credit Risk Management
- Quantitative Finance