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Professeur HES

Filière économie d'entreprise

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**Projets et mandats de recherche**

2006 – 2007	Strategic reserve (HES), "Modélisation de la tarification des prestations de service. Le cas des agences de voyages", 157'150 Swiss Francs.
2000 – 2004	Swiss National Research Funds (FNRS), "Nonlinear Stochastic Programming with Recourse", n. 1213-058892.99/1, 47'565 Swiss Francs.
1999 – 2001	Swiss National Research Funds (FNRS), "Entwurf und Implementation einer deklarativ-algorithmischen Sprache zur Formulierung von Formellen Modellen", main researcher Tony Huerlimann, n. 1215-055989.98/1, 217'750 Swiss Francs.
1997 – 1999	Swiss National Research Funds (FNRS), "Interprétation de la décomposition dans les langages algébriques de modélisation", n. 1214-049696.96/1, 205'452 Swiss Francs.

**Activités d'enseignement**

2005 – .....	Professor in Operations Management at Haute Ecole de Gestion de Genève
1996 – 2000	Assistant Professor in Operations Management at Lausanne University (HEC)
2000 – .....	Lecturer in Risk Management (20%), University of Bath, School of Management
1996 – 2001	Lecturer in Decision Analysis at Geneva University (HEC)
1995 – 1996	Researcher at Stanford University (department of Engineering-Economic Systems & Operations Research, School of Engineering) under the supervision of Professor A. Manne
1993 – 1995	Lecturer in Management Science at the Conservatoire National des Arts et Métiers (Chancy Pougny Center, France)
1989 – 1995	Assistant of Operations Research, University of Geneva, (HEC)

## Activités professionnelles

2004 – 2005	Commodity Risk Analyst (specialized in Freight), Cargill, Ocean Transportation
2001 – 2004	Audit of Risk Management and Consulting in Financial Engineering BCV, Internal Auditing Dept, Lausanne.

## Diplômes

2004	CIA (Certified Internal Auditor), <a href="http://www.THEIIA.org">www.THEIIA.org</a> , Miami
1995	University of Geneva, Department of Management Studies (HEC), Ph.D. in Quantitative Methods under the supervision of Professor A. Haurie Ph.D. Thesis, Faculté des Sciences Economiques et Sociales, Université de Genève, N. 412, 1995
1992	Ecole Polytechnique Fédérale de Lausanne, Department of Civil Engineering, Postgraduate Programme in Energy Management and Economics
1989	University of Geneva, Department of Econometrics, Licence in Econometrics

## Publications

1996	Fragnière E. and Haurie A., "A Stochastic Programming Model for Energy/Environment Choices under Uncertainty", Int. J. of Environment and Pollution, Vol. 6, Nos. 4-6, pp. 587-603, 1996. Fragnière E. and Haurie, A., "MARKAL-Geneva: A Model to Assess Energy-Environment Choices for a Swiss Canton", in: Carraro C. and Haurie A. (eds), Operations Research and Environmental Management, Kluwer Academic Publisher, pp. 41-68, 1996.
1998	Bahn O., Fragnière E. and Kypreos S., "Swiss Energy Taxation Options to Curb CO2 Emissions, European Environment, Vol. 8, pp. 94-101, 1998.
1999	Fragnière E., Haurie A. and Kanala R., "A GIS-Based Energy-Environment Policy Model", Int. J. of Global Energy Issues, Vol. 10, Nos. 2-4, pp. 159-167, 1999. Fragnière E. (Guest Editor), "Applications of Decision Analysis to Environmental Problems", Special Issue of Int. J. of Environment and Pollution ( <a href="http://193.51.42.100/commun/Revues/IJEP/ijepvol12(1).htm">http://193.51.42.100/commun/Revues/IJEP/ijepvol12(1).htm</a> ), Vol. 12, No. 1, 1999. Fragnière E. (Guest Editor), "Applications of Decision Analysis to Environmental Problems", Special Issue of Int. J. of Environment and Pollution ( <a href="http://193.51.42.100/commun/Revues/IJEP/ijepvol12(2-3).htm">http://193.51.42.100/commun/Revues/IJEP/ijepvol12(2-3).htm</a> ), Vol. 12, Nos. 2/3, 1999.
2000	Fragnière E., Gondzio J., Sarkissian R. and Vial J.-P., "Structure Exploiting Tool in Algebraic Modeling Languages", Management Science, Vol. 46, No. 8, pp. 1145-1158, 2000.

Fragnière E., Gondzio J. and Vial J.-P., "Building and Solving Large-Scale Stochastic Programs on an Affordable Distributed Computing System", *Annals of Operations Research*, Vol. 99 (1/4), pp. 167-187, 2000.  
Condevaux-Lanloy C. and Fragnière E., "An Approach to deal with Uncertainty in Energy and Environmental Planning, *Environmental Modeling and Assessment*, Vol. 5, No.3, pp. 145-155, 2000.

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- 2001 Condevaux-Lanloy C., Epelly O. and Fragnière E., "Exploiting Nonlinear Structures of Computational General Equilibrium Models", Vukov L., Wasniewski J. and Yalamov P. (Eds.), NAA 2000, *Lecture Notes in Computer Science 1988*, Springer-Verlag, pp. 214-221, 2001.  
Delaloye L., Fragnière E. and Hoesli M., "Modélisation des Décisions de gestion", *Economica*, Paris, October 2001.  
Fragnière E., Gondzio J. and Sarkissian R., "Efficient Management of Multiple Sets to Extract Complex Structures from Mathematical Programs", *Annals of Operations Research*, Vol. 104, Nos. 1-4, pp. 67-87, 2001.
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- 2002 Condevaux-Lanloy C., Fragnière E. and King A., "SISP: a Simplified Interface for Stochastic Program", *Optimization Methods and Software*, Vol. 17, No. 3, pp. 423-443, 2002.  
Fragnière E., "Integrated Risk Management (Overview)", to appear in *Encyclopedia of Financial Engineering and Risk Management*, Fitzroy Dearborn Publishers, Taylor & Francis Group, Chicago, 2002.
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- 2005 Oggier C., Fragnière E. and Stuby J., "Improving Financial Reporting with Management Science at Nestlé", *Interfaces*, Vol. 35, No. 4, pp. 271-280, July-August, 2005.
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- 2006 Debely J., Dubosson M. and Fragnière E., "The travel Agent: Delivering more Value by Becoming an Operational Risk Manager", appeared in the proceedings of the 9th International Research Seminar in Service Management, La Londe les Maures, France, pp. 178-203, May 30 & 31, June 1 & 2, 2006.  
Dubosson M., Fragnière E. and Milliet B., "A Control System Designed to Address the Intangible Nature of Service Risks", *Proceedings of the 2006 IEEE International Conference on Service Operations and Logistics, and Informatics*, Shanghai, China, pp. 90-95 June 21-23, 2006.  
Fragnière E. and Sullivan G., "Risk Management", Thomson, Boston, 2006.