

Francesco Moresino

Professeur HES

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Education

- 1995 - 1999** **Université de Genève**
PhD in Economics. Thesis in control and game theory. The thesis includes theoretical results, modelling and numerical implementations. Prize Edouard Folliet for the PhD dissertation "Stochastic Optimization: Numerical Methods".
- 1985 - 1990** **Eidgenössische Technische Hochschule Zürich (ETH)**
Master in physics. Thesis in the field of polymer physics.

Career History

- 2007 - present** **Haute Ecole de Gestion de Genève**
Lecturer and then Professor in Mathematics and Risk Management. Responsible of the module on Risk Management. Research in the field of service sciences.
- 2005 - 2007** **Cedar Partners, Geneva**
Head of Risk Management for two funds of hedge funds and a global macro hedge fund. Developed and implemented a risk management platform including VaR, Monte-Carlo simulations, stress tests, back-tests and a multi-factor model. Participated at the launch of two new funds.
- 2004 - 2005** **HEC, Université de Genève and REME, Ecole Polytechnique Fédérale de Lausanne**
Research Fellow. Modelling and numerical solution of climate risk management problems.
- 2002 - 2004** **Banque Edouard Constant and European Financial Group (EFG), Geneva**
Member of the Market Risk Control Team, Finance Department. Responsible for market risk and interest rate risk daily reporting. Developed tools to automate reporting. Created a tool for reconciliation.
- 2001 - 2002** **REUTERS, Geneva**
Financial consultant in the Risk Management Solutions Team. Training and support to clients using the banking software KONDOR+. Design and implementation of an interface linking two banking software. Design and implementation of a solution for managing special deposits in a bank. Supported the implementation of a tool to compute the VaR.
- 1999 - 2000** **University of Cambridge, UK**
Research Associate at the Centre for Financial Research, Judge Business School. Numerical solution of portfolio management problems. Valuation of risky corporate debt contracts.
- 1995 - 1999** **HEC, Université de Genève**
Lecturer for the MBA preparatory course in mathematics and statistics. Teaching assistant for the MBA lectures "Quantitative Methods" and "Decisions Analysis".
- 1998** **Institut National de Recherche en Informatique et en Automatique (INRIA), Sophia-Antipolis, France**
Invited researcher. Numerical method for a model of manufacturing flow control.

1994 - 1995 **LOGILAB, Université de Genève**
Scientific Associate, involved in consulting activities. Economic and environmental consequences for Geneva of a reduction in the delivery of electricity. Economic consequences of the construction of a bridge over the Lake of Geneva.

1991-1993 **Collèges de Genève**
Teacher in physics and mathematics at several High Schools in Geneva.

Teaching activities

2007 - present **Haute Ecole de Gestion de Genève**
Lecturer and then Professor in Mathematics and Risk Management. Responsible of the module on Risk Management. Co-director of the laboratory for market studies (LEM).

1995 - 1999 **HEC, Université de Genève**
Lecturer for the MBA preparatory course in mathematics and statistics. Teaching assistant for the MBA lectures "Quantitative Methods" and "Decisions Analysis".

2011-present **Université de Genève and Haute Ecole de Gestion de Genève**
Lecture "Audit and Sampling", preparation course for the certification CIA (Certified Internal Auditor).

2011-present **Université de Genève and Haute Ecole de Gestion de Genève**
Lecture "Quantitative Methods for Measuring Risks", DAS on Enterprise Risk Management.

2008 **Ecole des Mines de Nantes**
Lecturer for the course "Stochastic optimization".

Mandates and research

2010-2011 **From P2P**
Grant from the European fund INTERREG.
In this project, I proposed and implemented a new method to price the services in a grid of computers.

2009-2010 **Virtual EZ Grid**
Grant from the Swiss national fund SWITCH.
In this project, I proposed and implemented a new method to price the services in a grid of computers.

2009-2010 **TASER (TARification des SERvices)**
Grant from the HESSO strategic fund.
In this project, we proposed and implemented a new approach to price intangible services.

2000 **Stochastic Optimization: Numerical Methods**
Grant from the Swiss National Science Foundation (FNRS).
In this project I implemented a method to evaluate risky corporate debt contracts.

Publications

2011 E. Fragniere, F. Moresino and N. Zheng, Development of Pricing Models for Intangible Services Based on Conjoint Analysis and Mathematical Programming: A Case Study About the Design of Credit Card Services in China, IEEE Proceedings of the Service Research and Innovation Institute Conference, pp. 653-662, 2011.

2011 G. Nguene, E. Fragniere, R. Kanala, D. Lavigne and F. Moresino, SOCIO - MARKAL: Integrating Energy Consumption Behavioral Changes in the Technological Optimization Framework, Energy for Sustainable Development, vol. 15, pp. 73-83, 2011.

2010 E. Fragnière, R. Kanala, D. Lavigne, F. Moresino, and G. Nguene, Behavioral and Technological Changes Regarding Lighting Consumptions: A MARKAL Case Study, Low Carbon Economy Journal, vol. 1 no. 1, pp 8-17, 2010.

2010 E. Fragnière and F. Moresino, Pricing Services in a Grid of Computers Using Priority Segmentation, Journal of Service Science and Management, vol. 3 no. 3, pp. 345-351, 2010.

2010	E. Fragnière, N. Javamardi and F. Moresino, Conjoint Analysis Experimental Design for Services Involving Multiple Options, Proceedings of the IEEE International Conference on Service Operations and Logistics, and Informatics, pp. 1-6, 2010
2009	N. Abdennadher, A. Agrawal, E. Fragnière and F. Moresino, Services Pricing: A Shared Grid Case Study, Proceedings of the IEEE International Conference on Service Operations and Logistics, and Informatics, pp. 323-328, 2009.
2008	E. Fragnière, C. Heitz and F. Moresino, The Concept of Shadow Price to Monetize the Intangible Value of Expertise, Proceedings of the IEEE/INFORMS International Conference on Service Operations and Logistics, and Informatics, vol. 2, pp. 1736-1741, 2008.
2008	A. Haurie and F. Moresino, Singularly Perturbed Piecewise Deterministic Games, SIAM Journal on Control and Optimization, vol.47 no.1, pp. 73-91, 2008.
2008	L. Drouet, A. Haurie, F. Moresino, J.-P. Vial, M. Vielle and L. Viguier, An Oracle Based Method to Compute a Coupled Equilibrium in a Model of International Climate Policy, Computational Management Science, vol.5, no.1, pp. 119-140, 2008
2007	A. Haurie and F. Moresino, Two-time Scale Controlled Markov Chains: A decomposition and Parallel Processing Approach, IEEE Transactions on Automatic Control, vol.52, no.12, pp. 2325-2331, 2007.
2006	A. Haurie , F. Moresino and L. Viguier, A Two-Level Differential Game of International Emissions Trading, Annals of the International Society of Dynamic Games, vol. 8, pp. 309-332, 2006.
2006	A. Haurie and F. Moresino, A Stochastic Control Model of Economic Growth with Environmental Disaster Prevention, Automatica, vol.42, no.8, pp. 1417-1428, 2006.
2006	A. Haurie and F. Moresino, Computing Equilibria in Stochastic Game Models of Intergenerational Equity, International Game Theory Review, vol. 8, no 2, pp. 273-293, 2006.
2002	A. Haurie and F. Moresino, A Differential Game of Debt Contract in Modeling Uncertainty, Kluwer-International Series in OR and MS, pp. 269-283, 2002.
2002	A. Haurie and F. Moresino, S-Adapted Oligopoly Equilibria and Approximations in Stochastic Variational Inequalities, Annals of Operations Research, vol. 114, pp. 183-201, 2002.
2002	A. Haurie, F. Moresino and J.-P. Vial, Singularly Perturbed Hybrid Control Systems Approximated by Structured Linear Program in Markov Processes and Controlled Markov Chains, Kluwer, pp. 443-463, 2002.
2001	A. Haurie and F. Moresino, Computation of S-adapted Equilibria in Piecewise Deterministic Games via Stochastic Programming Methods, Annals of the International Society of Dynamic Games, vol. 6, pp. 225-252, 2001.
2000	E. Altman, A. Haurie, F. Moresino and O. Pourtallier, Approximating Nash-Equilibria in Nonzero-sum Games , International Game Theory Review, vol. 2, no.2-3, pp. 155-172, 2000.
2000	A. Haurie and F. Moresino, A Stochastic Programming Approach to Manufacturing Flow Control, IIE Transactions, vol. 32, pp. 907-919, 2000.
2000	J.A. Filar, J. Gondzio, A. Haurie, F. Moresino and J.-P. Vial, Decomposition and Parallel Processing Techniques for Two-Time Scale Controlled Markov Chains, Proceedings of the 39th IEEE Conference on Decision and Control, vol. 1, pp. 711-716, 2000.
1999	F. Moresino, O. Pourtallier and M. Tidball, Using Viscosity Solution for an Approximation in Piecewise Deterministic Control Systems, Technical report INRIA, 1999.
1999	A. Haurie, F. Moresino and O. Pourtallier, Oligopolies as Dynamic Games: a Computational Economics Perspective in Operations Research Proceedings, Springer, pp. 41-52, 1999.

