Interface of Finance, Operations and Risk Management

Andrea Roncoroni

ESSEC Business School, Cergy-Pontoise, France
Email: roncoroni@essec.edu

Timetable: 16 hrs. First lecture on June 5, 2022, Torre Archmede, Room 2BC30.

Course requirements: Introductory financial derivatives and arbitrage pricing theory

Examination and grading: Project work

SSD:

Aim: This course offers an introduction to the Interfaces of Finance, Operations, and Risk Management (iFORM) with a focus on Integrated Risk Management (IRM). This is a relatively new research area dealing with timely, complex, and boundary-spanning issues in a variety of commercial and industrial setups. iFORM research work addresses ways to better integrate physical, financial, and informational flows by combining the operational choices of the firm with its financial decisions and merging information flows between the firm and its customers and suppliers with informational flows between the firm and its investors. We highlight the main standing, emerging, and forthcoming contributions in IRM.

Course contents:


Bibliography: