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Integrated operational and financial hedging with capacity reshoring

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Highlights

- We adopt mean-conditional value-at-risk to decompose operations and finance.
- Relation of capacity reshoring, switching option and financial hedging is explored.
- Operational flexibility and financial hedging can be complements and substitutes.
- We show efficient frontier analysis of operational flexibility and financial hedging.
- Coordination of operations and finance is crucial for reducing substitution effects.

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