

Program

Optimization of the flow of dividends : 20 years later

Paris, May 26-27, 2016

Conference sponsored by SCOR, IDEI, ILB & TSE

Conference venue

Petit auditorium, Palais Brongniart
28 place de la Bourse
75002 Paris, France
http://idei.fr/conf_risk

Conference Secretariat

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Optimization of the flow of dividends : 20 years later

26th and 27th May, 2016

Palais Brongniart, Paris

Thursday, May 26

8:30 - 9:00 am *Registration – Welcome coffee*

9:00 - 12:30 am SESSION 1

- **9:00 - 09:45 am “Monique and Albert make Mathematicians and Economists happy!”**
Jean-Paul DECAMPS (*Toulouse School of Economics*)
- **09:45 - 10:30 am “Bank capital, liquid reserves, and insolvency risk”**
Julien HUGONNIER (*Ecole Polytechnique Fédérale de Lausanne*)

10:30 - 11:00 am *Coffee Break*

- **11:00 - 11:45 am “Delegated investment in a dynamic agency model”**
Sebastian PFEIL (*University of Bonn*)
- **11:45 - 12:30 pm “Growth options, incentives, and pay-for-performance: theory and evidence”**
Sebastian GRYGLEWICZ (*Erasmus School of Economics, Rotterdam*)

12:30 - 02:00 pm *Lunch*

02:00 – 03:30 pm SESSION 2

- **02:00 - 2:45 pm “Mean field games with singular controls, and applications”**
Xin GUO (*UC Berkeley*)
- **02:45 - 3:30 pm “Control of stochastic McKean-Vlasov equation and financial applications”**
Huyên Pham (*Université Paris 7 Diderot*)

03:30 - 04:00 pm *Coffee Break*

- **04:00 – 04:45 pm “Jeanblanc and Shiryaev in general equilibrium : Insurance”**
Jean-Charles ROCHET (*TSE & Université de Zürich*)

08:00 pm *Conference dinner*



Conference: Petit Auditorium,
Coffee Break: Room ???
Lunch: Room ???

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9:00 - 12:30 am

SESSION 3

- **9:00 - 09:45 am “TBA”**
Mihail ZERVOS (*London School of Economics*)
- **09:45 - 10:30 am “Optimal dividend policies for jump-diffusion processes under transaction costs”**
Jostein PAULSEN (*University of Copenhagen*)

10:30 - 11:00 am

Coffee Break

- **11:00 - 11:45 am “TBA”**
Erwan MORELLEC (*Swiss Finance Institute*)
- **11:45 - 12:30 pm “Aggregate bank capital and credit dynamics”**
Nataliya. KLIMENKO (*University of Zürich*)

12:30 - 02:00 pm

Lunch

02:00 – 03:30 pm

SESSION 4

- **02:00 - 2:45 pm “Expected supremum and singular stochastic control”**
Luis ALVAREZ
- **02:45 - 3:30 pm “TBA”**
Stéphane VILLENEUVE (*Toulouse School of Economics*)



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