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
https://www.tse-fr.eu/fr/conferences/2016-optimization-flow-dividends-20-years-later

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 ***Registration – Welcome coffee***

9:00 - 12:30 SESSION 1

- **9:00 - 09:45 “Monique and Albert make Mathematicians and Economists happy !”**
  Jean-Paul DECAMPS *(Toulouse School of Economics)*

- **09:45 - 10:30 “Bank capital, liquid reserves, and insolvency risk”**
  Julien HUGONNIER *(Ecole Polytechnique Fédérale de Lausanne)*

10:30 - 11:00 *Coffee Break*

- **11:00 - 11:45 “Delegated investment in a dynamic agency model”**
  Sebastian PFEIL *(University of Bonn)*

- **11:45 - 12:30 “Growth options, incentives, and pay-for-performance: theory and evidence”**
  Sebastian GRYGLEWICZ *(Erasmus School of Economics, Rotterdam)*

12:30 - 14:00 *Lunch*

14:00 – 15:30 SESSION 2

- **14:00 – 14:45 “Mean field games with singular controls, and applications”**
  Xin GUO *(UC Berkeley)*

- **14:45 - 15:30 “Control of stochastic McKean-Vlasov equation and financial applications”**
  Huyên PHAM *(Université Paris 7 Diderot)*

15:30 - 16:00 *Coffee Break*

- **16:00 – 16:45 “Jeanblanc and Shiryaev in general equilibrium : Insurance”**
  Jean-Charles ROCHET *(TSE & Université de Zürich)*

20:00 *Conference dinner*

Toulouse School of Economics

Conference: Petit Auditorium

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9:00 - 12:30	SESSION 3

- **9:00 - 09:45 "Renegotiation-proof financial contracting"**
  Mihail ZERVOS *(London School of Economics)*

- **09:45 - 10:30 "Optimal dividend policies for jump-diffusion processes under transaction costs"**
  Jostein PAULSEN *(University of Copenhagen)*

10:30 - 11:00	*Coffee Break*

- **11:00 – 11:45 "Aggregate bank capital and credit dynamics"**
  Nataliya KLIMENKO (University of Zürich)

- **11:45 – 12:30 "Expected supremum and singular stochastic control"**
  Luis H.R. ALVAREZ *(University of Turku, Finland)*

12:30 - 14:00	*Lunch*

14:00 – 15:30	SESSION 4

- **14:00 - 14:45 "A Jeanblanc-Shiryaev model under partial information"**
  Stéphane VILLENEUVE *(Toulouse School of Economics)*