

Curriculum vitae

Name, Surname

Grün, Christine

Professional address

TSE, GREMAQ, Manufacture des Tabacs, 21 allée de Brienne, 31015 Toulouse cedex 6, France

E-mail

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Research Interests

Stochastic Differential Games, Partial Differential Equations, Backward SDEs, Optimal Stopping Games, Information Asymmetry

Present Position

Since September 2013

Maître de conférences in Applied Mathematics, TSE - Université Toulouse 1 Capitole

Previous Positions

October 2012 - August 2013

Post-doc Fellowship at Hausdorff Center for Mathematics & Institute of Microeconomics, Bonn University, Germany

September 2009 - August 2012

Phd Fellowship at Université Bretagne Occidentale, Brest, France

Supported by: Marie Curie Initial Training Network (ITN) project: "Deterministic and Stochastic Controlled Systems and Application", FP7-PEOPLE-2007-1-1-ITN, No. 213841-2.

Phd Thesis: *Jeux différentiels stochastiques à information incomplète*

Supervisors: Prof. Pierre Cardaliaguet, Université Paris Dauphine and Mcf. (HDR) Catherine Rainer, UBO Brest

Publications

with F. Gensbittel: *Zero-sum stopping games with asymmetric information*, to appear in **Mathematics of Operations Research**

with A. Bensoussan and J. Frehse: *On a system of PDEs associated to a game with a varying number of players*, **Comm. Math. Sci.**, 13(3):623-639, 2015.

with A. Bensoussan and J. Frehse: *Stochastic differential games with a varying number of players*, **Comm. on Pure and Applied Analysis (CPAA)**, 2014; 13(5):1719-1736.

On Dynkin games with incomplete information, **SIAM J. Control and Optimization**, vol. 51(5), 2013, p. 4039-4065.

A probabilistic numerical scheme for an obstacle problem arising in game theory, **Applied Mathematics & Optimization** (2012), Volume 66, Issue 3, pp 363-385.

A BSDE approach to stochastic differential games with incomplete information, **Stochastic Processes and their Applications**, vol. 122, no. 4, pp. 1917 - 1946, (2012).

Selected Presentations

October 2016	Invited Talk at the conference: Stochastic Analysis of Dynamical Systems, Stochastic Control and Games at the University of Leeds
10-24 August 2015	Invited Phd Lecture: <i>Introduction to game theory</i> , Weihai, China
July 2015	Invited talk at the Workshop: Optimal Stopping and Control in Economics and Finance at the Center for Interdisciplinary Research (ZiF), Bielefeld, Germany
June 2015	Invited talk at the Closing Conference of the thematic semester on "Information in Finance and Insurance" of the LABEX Louis Bachelier, Paris
March 2015	Invited talk at the Workshop on Stochastic Analysis, Controlled Dynamical Systems and Applications, Jena, Germany
July 2014	Invited talk at the 16th International Symposium on Dynamic Games and Applications, Amsterdam
June 2014	Invited talk at the Conference "Mathematical Aspects of Game Theory and Applications", Roscoff, France
June 2013	Contributed talk at the Workshop: Stochastic Dynamic Games with Applications in Economics and Finance, Hausdorff Research Institute for Mathematics, Bonn, Germany
October 2012	Invited talk at the Workshop: Jeux répétés, jeux différentiels, Foljuif, France
June 2012	Contributed talk at "School on Controllability of Deterministic and Stochastic Systems and its Applications", Universitatea Alexandru Ioan Cuza, Iasi, Romania
August 2011	Invited talk at the Workshop on Deterministic and Stochastic Games, Weihai, China
June 2011	Contributed talk at the 6th International Symposium on Backward Stochastic Differential Equations, Los Angeles
December 2010	Contributed talk at the Autumn School and Workshop on "Stochastic Control Problems for FBSDEs and Applications", Marrakesh, Morocco

Invited research stays

April 2015	Department of Mathematics, Linnaeus University, Sweden, invited by A. Hilbert
November 2014	Departement de Mathematiques, UBO Brest, invited by R. Buckdahn
October 2014	Department of Mathematics, University of Padova, invited by M. Fischer
February 2014	Institute for Applied Mathematics, University of Bonn, invited by J. Frehse

Organisation

5-6 February 2015	Workshop: Strategic Aspect of Information in Games and Financial Markets () in the framework of the thematic semester on "Information in Finance and Insurance" of the LABEX Louis Bachelier
2014-2016	Seminar MAD (Mathematics of Decisions) at TSE

Service to community

Referee	SICON, SPA, Mathematical Finance, MOR, AMO, Stochastics, Electronic Communications in Probability, Mathematics and Financial Economics, ESAIM: Control, Optimisation and Calculus of Variations, Acta Applicandae Mathematicae, Journal of Dynamics and Games, Operations Research Letter, Int. J. of Game Theory
Committee member	Selection of an MCF at University Paris Dauphine (2015 and 2016)

Teaching experience

Courses	Probability 2 (L2), Decision Mathematics (L3), Mathematics for Finance at TSM (M1)
Tutorials	Linear Algebra (L1), Mathematics for Economists (L1), Probability 1 (L2), Probability 2 (L2), Optimisation (L3), Decision Mathematics (L3), Advanced Analysis (M1)