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Current position

Professeur de Mathématiques, Université de Toulouse 1

Former positions

2007-2011 Academic Fellow de l’Institut Europlace de Finance
1993-2000 Maître de Conférences de Mathématiques, Université de Toulouse 1
1997-1999 En délégation au CNRS affecté à l’UMR 5604 (GREMAQ)

Education

2000 Habilitation à diriger des recherches, Université de Toulouse 1
1990-1993 Doctorat en Mathématiques, Université de Toulouse 1
1990 Diplôme d’Etudes Approfondies, Statistique et Modèles Stochastiques en Finance, Université de Paris 7
1989 Agrégation de Mathématiques

Grants and awards

2013-2016 Research Grant, “Pertubation Analysis for Deterministic and Stochastic Optimal Control Problems”, programme PGMO 2013-2016 (member of the project)
2013 Finance Best Paper Award (for article 18 below), Europlace Institute of Finance
2007-2010 Research Grant, “Managerial incentives, corporate governance and the adop-
tion of new strategies”, Institute Europlace of Finance (member of the project)

2005-2009 PES holder

2004-2009 Research Grant, “Options Réelles et Théorie de l’Investissement”, projet ACI, Nouvelles Interfaces des Mathématiques, NIM 185 (responsible of the project)


2000-2004 PES holder

Other professional activities

Expert for ANR, AERES, Institute Europlace of Finance


Collective responsabilities

2016- Vice-Président of the University of Toulouse 1 Capitole in charge of the Scientific Council

2011-2016 Elected member of the Scientific Council of the University of Toulouse 1 Capitole

2011-2016 Head of the BQR council (Bonus Quality Research Grant in Mathematics , Computer Science , Sociology and modern languages)

2011-2016 Co-responsible of the recruitment committee in Licence L1 “Economie et Mathématiques” (selective undergraduate formation )

2010-2016 Co-responsible of the recruitment committee in Licence L3 “Economie et Mathématiques” (selective undergraduate teaching program - first year of the TSE School)

2013 Head of the recruitment committee for the applied mathematics section of the University of Toulouse 1 Capitole
2010-2014 Member of the Department council of TSE

2005-2010 and 2010-2016 Responsible of the double Licence Economie et Mathématique-MIASHS

2010-2016 Member of the TSE School Academic Board

2008-2014 Member of the council of the Mathematics Department of the University of Toulouse 1 Capitole

2005-2008 Head of the Mathematics Department of the University of Toulouse 1 Capitole

2001-2006 Elected member of the council of the Faculty of Economic Sciences

2000-2005 Responsible of the undergraduate program DEUG MASS

1997-2000 Elected member of the Scientific Council of the University of Toulouse 1 Capitole

1995-2000 Adjunct head of the recruitment committee for the applied mathematics section of the University of Toulouse 1 Capitole

1994-1998 Elected member of the council of the Faculty of Economic Sciences.

Journal articles.


**Chapters in books**

Corrigenda and errata


Unpublished manuscripts


External seminars and conferences (non-exhaustive list)

2016 European Finance Association Meeting, Oslo; Third Corporate Finance Theory Symposium, Cambridge.

2015 European Finance Association Meeting, Vienna; Conference on Information in Finance and Insurance (on invitation).

2013 European Meeting of the Econometric Society, Goteborg; Society for the Advancement of Economic Theory, Paris (on invitation); Congrès International de l’Association Française de Finance, Lyon; Université de Zurich.

2012 Université de Paris Dauphine; EMLyon; HEC, Paris; Symposium on Stochastic Calculus, Lisbonne (on invitation)

2010 Université de Zurich, Institut Louis Bachelier, Paris; Mondial Meeting of the Econometric Society, Paris

2009 Fondation du Risque, Paris; Imperial College, Londres; Oxford-Man Institute, Oxford; Séminaire Bachelier, Paris
2008 Université de Paris Dauphine, Université de Marseille, Université de Toulouse 3, Bachelier Finance Society, Londres; Université de Constance, Institut Europlace de Finance, Annual Forum Prevention of Crisis, Paris

2007 Advances Methods for Mathematical Finance, Pologne; Tanaka Business School, Londres; Haas School of Business, Université de Berkeley

2005 Crest, Paris, Université de Copenhagen; Bachelier Finance Society, Tokyo

2004 Institut Europlace de Finance, Journées Scientifiques, Paris


2001 Université de Perpignan, Séminaire IHP-Bachelier, Paris.

2000 London School of Economics; Université d’Evry; Bachelier World Congress Meeting, Paris; World Congress of the Econometric Society, Seattle; Séminaire IHP, Paris; Université de Strasbourg; ESSEC; HEC, Paris.

Visiting

06/2010 University of Zurich

10/2007 Haas School of Business, University of California at Berkeley

05/1999 CIRANO and University of Montreal

02/1999 London School of Economics

04/1998-06/1998 London School of Economics

04/1997-07/1997 Haas School of Business, University of California at Berkeley

PhD Students

2016- Natalia Kovaleva “Liquidity Synergies in Mergers and Acquisitions”

2004-2007 Bertrand Djembissi (Assistant Professeur, CNAM) “Contributions à la Modélisation de la Théorie de l’Agence”

2000-2003 Matthieu Hautière “Théorie du Comportement et Efficience Informationnelle des Marchés Financiers”
**Pedagogical activities**

2013-2016 Curriculum and organization of the bi-licence Economie et Mathématiques- MI-ASHS (starting in september 2014)

2011-2012 Participation to the IDEFI project **FREDD**: “Former les économistes de demain” (Initiatives d’excellence en formation innovantes). Active learning proposal (Parcours Licence Européenne, co chaired with B Alziary since 2011)

2011-2015 Promoting TSE School: series of interventions in high Schools

2010-2011 Participation to the creation of the Ecole d’économie de Toulouse (new curriculum and organization)

2008 Curriculum and organization of the course “Mise à niveau en Mathématiques” for M2 students

2006 Curriculum and organization of the teaching in Mathematics of the Master M1 “in Economics”

2005 Creation of the third year of the Licence Economie et Mathématiques (curriculum and organization)

Creation of several courses in Mathematics and in Finance at undergraduate and graduate levels (see detail below)

**Teaching**

**Graduate level (M1-M2)**

2016 Doctoral Program Finance 2, DEEQA “Dynamic models of corporate cash management”


2004-2006 Master Finance, School of Management M1, *Arbitrage*

2003-2006 Master “Marchés et Intermédiaires Financiers”, M2, *Derivative Products* (course created in 2003 with S. Villeneuve)


2000-2006 Master Finance, School of Management, M2, *Arbitrage*


**Undergraduate level (L1-L2-L3)**


2000-2007 Licence Economie et Mathématiques, L1, *Calculus*

2000-2007 Licence Economie et Mathématiques, L1, *Probability*

1993-1999 Licence Sciences Economiques et Gestion, L1, *Calculus*