

CURRICULUM VITAE

1 General Information

Name : Rose-Anne Dana

Current Position Professor of Mathematics
at University Paris-Dauphine

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2 Professional experience

1970-1973 Teaching and research assistant at University of California, Berkeley

1973-1993 Maître de Conférences at University Pierre et Marie Curie (P6) in Mathematics

1993-1996 Professor at University Toulouse I

1996-2006 Professor at University Paris-Dauphine

3 Reserch interest

1. Economics of uncertainty, theory of decision
2. financial Economimics, risk measures
3. Microeconomics of insurance, theory of incintives
4. Growth Theory, chaos, cycles
5. General Equilibrium and financial market Equilibrium.

4 Publications

5 Books

1. "Marchés Financiers en temps Continu, Valorisation et Equilibre" with M. Jeanblanc-Piqué. Economica editor. First version: september 1994. Second version: september 1998. A third version has been translated into english under the title "Financial Markets in continuous time" and published by Springer Finance Textbooks (2003).
2. "Dynamic Optimization in Economics" with C. Le Van, Kluwers Editor(2003).

6 Published articles or articles accepted for publication

- “Evaluation of development programs in a stationary stochastic economy with bounded primary resources”, *Mathematical models in economics*, J. and M.W. Los eds. North Holland, 1974.
- ”Propriétés dynamiques d’une version discrète d’un modèle de croissance cyclique” with P. Malgrange, *Cahiers du Séminaire d’Econométrie*, 1981
- “The dynamics of a discrete version of a growth cycle model” with P. Malgrange, *Analysing the structure of Econometric models*, J.P. Ancot éditeur Martinus Nijhoff, 1983.
- “Dynamic Complexity in Duopoly Games” with L. Montrucchio, *Journal of Economic Theory*, **40**, n°1, 1986, special issue on non linear dynamics that appeared as a book *Non linear Economic Dynamics* edited by J.M. Grandmont, Academic Press, 1987.
- “On Rational Dynamic Strategies in Infinite Horizon Models Where Agents Discount the Future”, with L. Montrucchio, *Journal of Economic Behavior and Organisation*, **8**, 1987. Numéro spécial sur la dynamique non linéaire.
- “Production prices and general equilibrium prices”, with M. Florenzano, C. Le Van and D. Lévy, *Journal of Mathematical Economics*, **18**, 1989.
- “Asymptotic properties of a Léontief economy”, with M. Florenzano, C. Le Van and D. Lévy, *Journal of Dynamics and Control*, **13**, 1989.
- “On the structure of Pareto-optima in an infinite horizon economy where agents have recursive preferences”, with C. Le Van, *Journal of Optimisation Theory and Applications*, **69**, n°2, 1990.
- “A note on the Bellman’s equation of the “overtaking criterion””, with C. Le Van, *Journal of Optimisation Theory and Applications*, **Vol. 67**, n°2, 1990.

- “Optimal growth and Pareto-optimality”, with C. Le Van, *Journal of Mathematical Economics*, **20** 1991.
- “Equilibria of a stationary economy with recursive preferences”, with C. Le Van, *Journal of Optimisation Theory and Applications*, **Vol. 71**, n°2, 1991.
- “On existence of an Arrow-Radner equilibrium in the case of complete markets. A remark”, with M. Pontier *Mathematics of Operation Research*, **Vol. 17**, n°1, 1992.
- “Discrete time stationary dynamical games”, en collaboration avec L. Montrucchio, in *General Equilibrium, Growth and Trade, II. The Legacy of L. McKenzie*, edited by R. Becker , M. Boldrin, R. Jones and W. Thomson, Academic Press, 1993.
- “Existence, Uniqueness and Determinacy of Arrow-Debreu Equilibria in Finance Models”, *Journal of Mathematical Economics*, **22** 1993.
- “Existence and Uniqueness of Equilibria when preferences are additively separable and gross substitute”, *Econometrica*, **61** 1993.
- “A note on the Bellman’s equation of the overtaking criterion, and addendum”, with C. Le Van, *Journal of Optimisation Theory and Applications*, **Vol. 78**, n°3, 1994.
- “An extension of Milleron Mitjushin and Polterovich’s result”, *Journal of Mathematical Economics*, **22** 1995.
- “Existence of Equilibrium in L^p space, a Duality Approach”, with C. Le Van . *Journal of Mathematical Economics*, **25** 1995.
- “General equilibrium in Asset Markets with and without Shortselling”, with C. Le Van et F. Magnien, *Journal of Mathematical Analysis and Applications*, **206**, 1997.
- “On different notions of Arbitrage and Existence of Equilibrium ”, with C. Le Van et F. Magnien, *Journal of Economic theory* **87**, 1999.
- “Uniqueness and local uniqueness of Equilibrium in C.A.P.M.”, *Journal of Mathematical Economics*, **32**, 1999.

- “Arbitrage and Existence of Equilibrium in Asset Markets, a Duality Approach”, with C. Le Van, *Journal of Mathematical Economics* **34**, 396-413, 2000.
- ”Optimal Risk-Sharing Rules and Equilibria with Non-Additive Expected Utility” with Alain Chateauneuf et J.M. Tallon, *Journal of Mathematical Economics*, **34**, 2000.
- “Risk aversion and uniqueness of equilibrium. An application to financial markets” *Review of Economic Design* **6**, 155-173, 2001, special issue in the honor of R. Radner, edited by Ischiishi.T. et Marshak T.
- ”On Equilibria When Agents Have Multiple Priors” dans *Annals of Operation Research*, **114**, 105-112, 2002, special issue on Stochastic Equilibrium.
- Efficient Insurance Contracts Under epsilon-contaminated Utilities” with G. Carlier, N. Shahidi. *Geneva Papers*, **28** 59-71, 2003.
- ”Pareto efficient Insurance Contracts when the insurer’s cost function is discontinuous” with G. Carlier, *Economic Theory*, **21**, 871-893, 2003.
- ”Core of convex distortions of a probability on a non atomic space” with G. Carlier, *Journal of Economic Theory*, **113**, 199-222, 2003.
- ” Ambiguity, uncertainty aversion and equilibrium Welfare ”. *Economic Theory*, **23-3**, 569- 587, 2004.
- ”Stochastic Dominance, Risk, Dispersion and Equilibrium Asset Pricing”, *Journal of Mathematical Economics* **40**, 6, 619-639, September 2004.
- ”Existence and monotonicity of solutions to moral hazard problems”, with G. Carlier. *Journal of Mathematical Economics***41**, 793-936, 2005.
- ”Rearrangement inequalities in non convex economic models”, with G. Carlier. *Journal of Mathematical Economics* **41**, 483-503, 2005.
- A representation result for concave Schur concave functions *Mathematical Finance*, **14**, 613-634, 2005.

- Optimal Risk Sharing with Background Risk, with M. Scarcini, *Journal of Economic Theory* 2006.
- "On the overtaking criterion", with C. Le Van, "A Handbook of Growth Theory", Dana, Le Van Nishimura and Mitra editors, Kluwers, 2006.
- "Law invariant concave utility functions and optimization problems with monotonicity and co monotonicity constraints", with G. Carlier. *Statistics and Decisions*, **24** , 1001-1026 (2006). Special issue on risk measures.
- "Are call-spreads efficient", with G. Carlier. To appear in *Journal of Mathematical Economics*

7 Working papers

- "Modelling agents' preferences in complete markets by second order stochastic dominance ", with I. Meilijson, Cahier du Ceremade 0238.
- "Demand for concave Rank-Linear Utilities", working paper 2006 with G. Carlier.
- "Risk-Sharing and Equilibria between two agents with concave Rank-Linear Utilities", working paper 2006 with G. Carlier.

section Current research

1. "Incomplete static and dynamic insurance", en collaboration avec M. Scarcini and I. Zilcha.

section Encyclopedia articles

1. "Marchés Financiers en temps Continu," with M. Jeanblanc-Piqué. Encyclopédie de Finance et de Gestion. Editions Economica, 1997.
2. " Financial Markets" with M. Jeanblanc-Piqué. Encyclopédie EOLSS. Avril 2005
3. "Pareto-optimality", Encyclopedia of Actuarial Science, Wiley, 2004.

8 Editorial activities

1. Coeditor of the journal "Macroeconomics Dynamics" since 2000.
2. Editor with C Le Van (CES), K. Nishimura and T. Mitra (Tokyo University) of a Handbook of Growth Theory, Springer editor 2006.