

Romuald ELIE

Mathematician
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Academic Position

20-	Research scientist, Google Deepmind
13- 20	Professor of applied mathematics, University Gustave Eiffel (<i>on leave since April 2020</i>)
07-20	Adjunct Professor at ENSAE, Paris
20	Visiting Professor, department of Engineering, University of California Berkeley
17	Visiting Professor, department of Mathematics, University of Michigan
16	Visiting Professor, department of Statistics, University of California Santa Barbara
07-13	Assistant Professor of mathematics, University Paris-Dauphine
06	Invited researcher, ETH, Zurich

Recent papers

Fictitious play for mean field games : Continuous time analysis and applications
with S. Perrin, J. Perolat, M. Lauriere, M. Geist and O. Pietquin.

Mean Field moral hazard for energy demand response management
with E. Hubert, T. Mastrolia and D. Possamai.

Mean-field reflected backward stochastic differential equations
with B. Djehiche and S. Hamadene.

Large banking systems with default and recovery
with T. Ichiba and M. Lauriere.

COVID-19 pandemic control : balancing detection policy and lockdown intervention
with A. Charpentier, M. Lauriere and V.C. Tran.

Contact rate epidemic control of COVID-19 : an equilibrium view.
with E. Hubert and G. Turinici.

An adverse selection approach to power tarification
with C. Allasseur, I. Ekeland, N. Hernandez and D. Possamai.

Contracting theory with competitive interacting agents
with D. Possamai.