Sylvain Carré

Born December 16, 1988
French citizen
Phone: +41 78 876 0986
`sylvain.carre@epfl.ch`
`https://sites.google.com/view/sylvain-carre/research`

Position

Since **September 2013**:
PhD candidate and Teaching assistant, École Polytechnique Fédérale de Lausanne (EPFL).
Thesis advisor: Prof. Pierre Collin-Dufresne.

February to May 2018:
Visiting scholar, London School of Economics.
Sponsor: Prof. Martin Oehmke.

My research focuses mainly on the theory of banking. I am particularly interested in the interactions between information asymmetries and liquidity crises and their game-theoretic modelling. My teaching assistance was mostly for Stochastic Calculus in EPFL's Master of Financial Engineering (MFE).

Previous education

2007-2012: **École Normale Supérieure** (ENS), Paris.

2011 - 2012: Jane Eliza Procter Fellow, Princeton University.

2010 - 2011: cumulative registration at École Nationale de la Statistique et de l'Administration Économique (ENSAE): **ENSAE graduate**, specialty: **Finance**.

2009 - 2011: **MSc in Economics** (APE: Analyse et Politique Économiques), ENS and Paris School of Economics. Master thesis: On Eaton-Gersovitz models of sovereign default; advisor: Prof. Daniel Cohen.

2007 - 2009: **MSc in Mathematics** (Probabilités et Modèles Aléatoires), ENS and Paris VI University. Master thesis: Mean field games and applications; advisors: Profs. Jean-Michel Lasry and Olivier Guéant.

Research

Job market paper

Disclosures, Rollover Risk and Debt Runs, S. Carré, available at https://papers.ssrn.com/sol3/papers.cfm?abstract_id=2702688.

Selected talks (job market paper)

April 2018: LSE Friday PhD seminar, London.

September 2016: Law and Finance workshop, ETH, Zürich.

June 2016: AFFI conference, Valence.

June 2016: SFI Research days, Gerzensee.

Research under revision

Calibrating sovereign default, with Daniel Cohen and Sébastien Villemot (R&R, Journal of International Economics).

Preprints

Optimal Bank Leverage and the Price of Liquid Reserves, S. Carré and D. Klossner, available at https://papers.ssrn.com/sol3/papers.cfm?abstract_id=3189880.

Insider Trading under Penalties, S. Carré, P. Collin-Dufresne and F. Gabriel, available at https://arxiv.org/abs/1809.07545.

Work experience

Teaching assistance at EPFL

2018 - 2019: Financial applications of blockchains and distributed ledgers, MFE (taught by Prof. Alexander Lipton and Dr. Adrien Treccani).

2017 - 2018: Stochastic Calculus I, MFE (taught by Prof. Semyon Malamud).

2016 - 2017: Stochastic Calculus II, MFE (taught by Dr. Yaroslav Melnyk).

2015 - 2016: Stochastic Calculus II, MFE (taught by Dr. Yaroslav Melnyk).

2014 - 2015: Stochastic Calculus I, MFE (taught by Prof. Semyon Malamud).

Previous experience

March to June 2013: **Research Assistant**, CEPREMAP, Paris: I was working on sovereign debt models under the direction of Daniel Cohen.

2009 - 2010: **Consulting mission** for Amundi Asset Management, Paris: investigation of the links between liquidity and asset correlation for small and mid-cap U.S. and European stocks.

2008 - 2009: **Consulting mission** for Crédit Agricole Cheuvreux, Paris: the goal of the mission was to apply mean field games methods to improve trade execution.

2007 - 2011: **Oral examiner** in mathematics, Lycée Louis-le-Grand and Lycée Saint-Louis, Paris.

Other information

Languages

English: fluent.

French: mother tongue.

Notions of German.

Computer skills

LaTeX, Matlab.

Extra-curricular activities

Chess: I earned the U.S. National Master title in 2012. My current FIDE rating is 2234.

Literature, piano.