

The Working Group on Risk - CREAR and the Econometrics & Forecasting seminar of the IDS Department at ESSEC, with the support of the BFA group of the SFdS, Institut des Actuariers, have the pleasure to invite you to listen to:

Emilie MUZEREAU

Senior Analyst

Center of Expertise in Economic and Modelling Studies of GDF SUEZ

January 28, 2015, 12:30-1:30 pm
EEE - ESSEC La Défense (CNIT) - Room 203

Modelling the risk behavior of decision makers with utility functions

For its investment projects, GDF SUEZ - like other companies - must choose between projects with different combinations of risk and potential gain. The decision to invest in a project rather than another, or the shares of budget invested in these projects depends on various parameters: risk aversion of the company, budget constraint, health of the company ... This problem of choice was studied in economics through the use of "utility functions and the concept of "risk tolerance". The seminar aims to show how to evaluate these utility functions and risk tolerance within a company, as it was the case several years ago for the exploration and production department.

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<http://crear.essec.edu/working-group-on-risk>

Emilie MUZEREAU

Senior Analyst

Center of Expertise in Economic and Modelling Studies of GDF SUEZ

Emilie Muzereau, is Senior Analyst at the Center of Expertise in Economic and Modelling Studies of GDF SUEZ. Since 2005, she has worked on many subjects: modelling and forecasting consumption of electricity and natural gas (short and medium term, national / regional scope, calculation of price and / or GDP elasticities), modelling gas online losses, energy prices for the operational asset management or the establishment of long-term scenarios, risk behavior of decision makers in exploration and production ...

From 2013, she has been project manager on projects related to weather normalization for energy consumption. Graduate of the University of Paris I Panthéon-Sorbonne, she passed a Magisterium of Economics, a Master in Mathematical Economics and Econometrics and a PhD in Economics (thesis CIFRE RATP). She gives lectures on Time Series and Statistics at Paris Dauphine, ESSEC, and College de Polytechnique.



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