

## An adverse selection approach to power pricing

By Clemence Alasseur:

### Abstract:

In this work, we study an optimal tarification problem for an electricity provider facing a distribution of clients having different appetences for electricity consumption. We formulate the problem in a non-standard problem of calculus of variations, which we solve explicitly in several cases. This is a joint work with Ivar Ekeland (U. Paris Dauphine), Romuald Elie (U. Marne-la-Vallée), Nicolas Hernandez (U. Paris Dauphine, U. De Chile) and Dylan Possamaï (U. Paris Dauphine)