

STOPPING TIME PROBLEMS IN GAME THEORY, ECONOMICS AND FINANCE

STONY BROOK WORKSHOP PROGRAM
JULY 22-23, 2018

	Sunday July 22	
9:30-11:00 am	Jean-Paul Décamps (jean-paul.decamps@tse-fr.eu) Université de Toulouse 1 Capitole, France Jan-Henrik Steg (jsteg@uni-bielefeld.de) University of Bielefeld, Germany	“Integrating Profitability Prospects and Cash Management” with S. Villeneuve “On Real Option Exercise Games”
11:00-11:30 am	Coffee break	
11:30 am-12:15 pm	Chantal Marlats (ch.marlats@gmail.com) LEMMA, Université Panthéon-Assas, Paris 2, France	“Strategic Observation with Exponential Bandits” with L. Ménager
12:15-2:00 pm	Lunch	

	Sunday July 22	
2:00-3:30 pm	Juan Escobar (escobar@dii.uchile.cl) Universiti of Chile, Chile Nicolas Klein (kleinnic@yahoo.com) University of Montral, Canada	“Delegation of Learning” with Q. Zhang “Social Learning From Actions and Outcomes” with P. Wagner
3:30-4:00 pm	Coffee break	
4:00 - 4:45 pm	Yerkin Kitapbayev (yerkin@bu.edu) Boston University U.S.A.	“Optimal Investment Strategies for Power Generation: the Value of Green Energy” with J. Detemple
6:30 pm	Dinner at the “Curry Club”	

	Monday July 23	
9:00-10:30 am	Stephan Sturm (ss Sturm@wpi.edu) Worcester Polytechnic Institute, U.S.A. Sergey Levendorskiy (levendorskii@gmail.com) Calico Consulting U.S.A.	“New closed form formulas for European and American options in local volatility models - A duality approach” with P. Carr and B. Xu “Novel Efficient Methods for Pricing American Options by Backward Induction in the Dual Space” with S. Boyarchenko
10:30-11:00 am	Coffee break	
11:00 am-12:30 pm	Bart Taub (Bart.Taub@glasgow.ac.uk) University of Glasgow, U.K. Yevgeny Tsodikovich (yevgets@gmail.com) Tel-Aviv University, Israel	“Does the Potential to Merge Reduce Competition?” with D. Hackbarth “Stochastic Revision Opportunities in Markov Decision Problems” with E. Lehrer
12:30-2:00 pm	Lunch	
2:00-3:30 pm	Evan Sadler (esadler@fas.harvard.edu) Harvard University, U.S.A. Svetlana Boyarchenko (sboyarch@utexas.edu) University of Texas at Austin, U.S.A.	“Dead Ends” “Exit Game with Random Observations”