STOCHASTIC CONTROL, AMBIGUITY AND GAMES

LEEDS, 4TH–5TH SEPTEMBER 2017

Programme

Monday 4th September

8.45 - 9.30 - Registration + coffee

[Games & Information]

9.30 - 10.15 - Said Hamadene (University of Le Mans):
On the existence of a value of a Zero-sum switching games with general switching costs

10.15 - 11.00 - Catherine Rainer (University of Brest):
A two player zerosum game where only one player observes a Brownian motion

11.00 - 11.30 - coffee break

[Stochastic Control in Economics and Finance]

11.30 - 12.15 - H. Mete Soner (ETH Zurich):
Singular Control in Economics

12.15 - 12.45 - Eyal Neuman (Imperial College):
Incorporating Signals into Optimal Trading

12.45 - 14.00 - Lunch

[Robust Finance]

14.00 - 14.45 - Alex M.G. Cox (University of Bath):
Robust Hedging of Options on a Leveraged Exchange Traded Fund

14.45 - 15.30 - Ania Aksamit (University of Oxford):
Robust pricing–hedging duality for American options in discrete time financial markets

15.30 - 16.00 - Daniel Bartl (University of Konstanz):
Pointwise superhedging duality in continuous time

16.00 - 17.00 - Coffee break with **Poster Session**

[Stochastic Optimization]

17.00 - 17.30 - Katia Colaneri (University of Perugia):
Portfolio optimization for a large investor controlling market sentiment under partial information

17.30 - 18.00 - Leonid Bogachev (University of Leeds):
Liouville-type theorems for the archetypal equation with rescaling

18.00 - Wine reception and buffet dinner

Tuesday 5th

[Randomised Strategies]

9.30 - 10.15 - David Hobson (University of Warwick):
Randomized Strategies and Prospect Theory in a Dynamic Context

10.15 - 11.00 - Erik Ekström (University of Uppsala):
Dynkin games with asymmetric information

11.00 - 11.30 - Coffee break

[Nonzero-sum Dynkin Games]

11.30 - 12.15 - Natalie Caruana (University of Malta):
Nash Equilibrium in Nonzero-Sum Optimal Stopping Games for Brownian Motion

12.15 - 12.45 - Randall Martyr (Queen Mary University of London):
Nonzero-sum optimal stopping games and generalised Nash equilibrium problems

12.45 - 14.00 - Lunch

[Stochastic Analysis & Control]

14.00 - 14.45 - Yavor Stoev (University of Michigan):
Martingale optimal transport with stopping

14.45 - 15.15 - Alessandro Balata (University of Leeds):
Regress Later Monte Carlo for Optimal Control of Markov Chains

15.15 - 15.45 - coffee break

[Time-Inconsistent Optimality]

15.45 - 16.30 - Goran Peskir (University of Manchester):
Nonlinear Optimal Stopping and Nonlinear Optimal Control

16.30 - 17.00 - Concluding remarks

17.00 - **Opening of the research week**
[Non-linear performance criteria and time consistency]

Session's Chair: Goran Peskir