STOCHASTIC GAMES AND RANDOMISED STRATEGIES

UNIVERSITY OF LEEDS, 8TH–10TH SEPTEMBER 2025

Programme

Monday 8th of September

08.20 – 08.50 - Registration

08.50 – 09.00 - Welcome

[Morning session]

09.00 – 09.50 - Plenary 1: David Hobson
Markovian randomized stopping times and stopping games

09.55 – 10.25 - Contributed 1: Marina Di Giacinto
Executions in competition under Erlang kernel

10.30 – 11.00 - Coffee break

11.00 – 11.50 - Plenary 2: Erik Ekström
Optimal search problems: when to follow the leader

11.55 – 12.25 - Contributed 2: Chaorui Wang
A Measure-Valued HJB Perspective on Bayesian Optimal Adaptive Control

12.30 – 14.00 - Lunch

[Afternoon session]

14.00 – 14.50 - Plenary 3: Damian Jelito
Time-inconsistency in selected long-run and risk-sensitive control problems

14.55 – 15.25 - Contributed 3: Andi Bodnariu
Time-inconsistent singular control problems: Reflection and Absolutely continuous controls with exploding rates

15.30 – 16.15 - Coffee break

16.15 – 17.05 - Plenary 4: Sören Christensen
From Randomised Stopping to Generation – On Time-Reversal in Diffusion Models

17.05 – 17.35 - Contributed 4: Andrea Bovo
An optimal control problem arising in dynamic contracting with limited liability

17.45 - 18.15 - free discussion

[Evening session]

19:00 – 21.00 - Conference dinner

Tuesday 9th of September

[Morning session]

09.00 – 09.50 - Plenary 5: Kristoffer Lindensjö
Markovian randomized stopping times and stopping games

09.55 – 10.25 - Contributed 5: Yukun Cao
Exit Game with Asymmetric Information

10.30 – 11.00 - Coffee break

11.00 – 11.50 - Plenary 6: Anna Jaśkiewicz
Markov perfect equilibria in Markov decision processes with quasi-hyperbolic discounting

11.55 – 12.25 - Contributed 6: Henri Doerks
How much better is sequential analysis than methods with fixed sample size?

12.30 – 14.00 - Lunch

[Afternoon session]

14.00 – 14.50 - Plenary 7: Jean-Paul Décamps
The War of Attrition under Uncertainty: Theory and Robust Testable Implications

14.55 – 15.25 - Contributed 7: Galen Cao
Logarithmic regret in the ergodic Avellaneda–Stoikov market making model

15.30 – 16.15 - Coffee break

16.15 – 17.05 - Plenary 8: Jan-Henrik Steg
Strategic Irreversible Investment

17.05 – 17.35 - Contributed 8: Topias Tolonen-Weckström
Learning from the past in an irreversible investment problem

17.45 - 18.45 - free discussion

Wednesday 10th of September

[Morning session]

09.00 – 09.50 - Plenary 9: Fabien Gensbittel
Mixed Markov-Perfect Equilibria in the Continuous-Time War of Attrition

09.55 – 10.25 - Contributed 9: Piotr Chlebicki
A game formulation of the (SSC) de Finetti problem with randomized strategies

10.30 – 11.00 - Coffee break

11.00 – 11.50 - Plenary 10: Alessandro Milazzo
A journey through zero-sum singular-controller vs. stopper games

11.55 – 12.25 - Contributed 10: Pavel Gapeev
Discounted nonzero-sum optimal stopping games in diffusion-type models with maxima and minima

12.30 – 14.00 - Lunch

[Afternoon session]

14.00 – 14.50 - Plenary 11: Xavier Venel
Two-Player Zero-Sum Discrete-time Stochastic Games with a More Informed Player

14.55 – 15.25 - Contributed 11: Tiziano De Angelis
Nash equilibria for dividend distribution with competition

15.30 – 16.15 - Coffee break

16.15 – 17.05 - Plenary 12: Jan Palczewski
Equilibria in zero-sum stopping games with asymmetric information

17.05 – 17.35 - Closing remarks