Program of International Conference
«Stochastic Optimization and Optimal Stopping»

All the talks will be held in the conference hall on the 9th floor of Steklov Institute.

Monday, 24 September

9:10 – 9:40	**Registration** (9th floor)
9:40 – 10:00	**Opening**
10:00 – 10:50	L. C. G. Rogers: Extremal martingales. Stochastic optimization and optimal stopping
11:00 – 11:50	B. Øksendal: Singular control and optimal stopping of SPDEs, and backward SPDEs with reflection
11:50 – 12:10	**Coffee break**
12:10 – 13:00	P. Tankov: Asymptotically optimal discretization of hedging strategies with jumps
13:10 – 13:40	A. A. Gushchin: On a structure of a minimax test in testing composite hypotheses
13:40 – 15:00	**Lunch**
15:00 – 15:20	A. Cadenillas: Optimal production management when demand depends on the business cycle
15:20 – 15:40	V. V. Mazalov: Net gain problem with two stops for an urn scheme
15:40 – 16:00	S. Anulova: Stochastic mechanical systems with unilateral state constraints: control prospects
16:00 – 16:20	**Coffee break**
16:20 – 16:40	F. Nasyrov: Symmetric integrals and stochastic analysis
16:40 – 17:00	V. Arkin: Threshold strategies in optimal stopping and free-boundary problems
17:00 – 17:20	E. Presman: Optimal stopping of geometric Brownian motion with partial reflection
17:30	**Welcome party**

Tuesday, 25 September

10:00 – 10:50	X. Zhou: Arrow-Debreu equilibria for rank-dependent utilities
11:00 – 11:50	A. G. Tartakovsky: Sequential hypothesis testing and changepoint detection: past and future
11:50 – 12:10	**Coffee break**
12:10 – 13:00	E. Bayraktar: Stochastic Perron's method and verification with-out smoothness using viscosity comparison: obstacle problems and Dynkin games
13:10 – 13:40	M. Guerra: Optimal investment with random innovations
13:40 – 15:00	**Lunch**
15:00 – 15:50	C. Bender: Pricing of swing options in continuous time
16:30	**City tour for foreign participants**

Wednesday, 26 September

10:00 – 10:50	A. Bensoussan: Control and Nash games with mean field effect
11:00 – 11:50	H. Pham: Backward SDEs with partially nonpositive jumps and Hamilton-Jacobi-Bellman IPDEs
11:50 – 12:10	**Coffee break**
12:10 – 13:00	J. Schoenmakers: Multilevel primal and dual approaches for pricing American options
13:00 – 14:00	**Lunch**

Thursday, 27 September

10:00 – 10:50	R. C. Dalang: Stochastic optimization of sailing trajectories in an upwind regatta
11:00 – 11:50	H. R. Lerche: From sequential analysis to optimal stopping – revisited
11:50 – 12:10	**Coffee break**
12:10 – 13:00	N. Bäuerle: Optimal dividend-payout in random discrete time
13:10 – 13:30	L. Vinckenbosch: Stochastic control and free boundary problem for sailboat trajectory optimization
13:30 – 15:00	**Lunch**
15:00 – 15:50	E. A. Feinberg: Average-cost Markov decision processes with weakly continuous transition probabilities
15:50 – 16:20	**Poster session**
16:20 – 16:40	**Coffee break**
16:40 – 17:00	M. Zhitlukhin: A general Bayesian disorder problem for a Brownian motion on a finite interval
17:00 – 17:20	A. Muravlev: On a two-side disorder problem for a Brownian motion in a Bayesian setting

Friday, 28 September

10:00 – 10:50	A. Kryazhimskiy: Equilibrium stochastic behaviors in repeated games
11:00 – 11:50	U. Cetin: Liquidity, equilibrium and asymmetric information
11:50 – 12:10	**Coffee break**
12:10 – 13:00	M. Urusov: Optimal trade execution and price manipulation in order books with time-varying liquidity
13:10 – 13:30	S. Scotti: An optimal dividend and investment control problem under debt constraints
13:30 – 15:00	**Lunch**
15:00 – 15:20	E. Baurdoux: Predicting the ultimate maximum of a Levy process
15:20 – 15:40	P. Novikov: Locally most powerful group-sequential tests when the groups are formed randomly
15:40 – 16:00	B. Dochviri: On estimate for variational inequality associated to optimal stopping
16:00 – 16:20	**Closing**
16:30	**Conference party**