



ZiF WORKSHOP

Equilibria in Markets, Strategic Interactions, and Complex Systems

Convenors: Giorgio Ferrari (Bielefeld, GER)
Frank Riedel (Bielefeld, GER)
Jacco Thijssen, PhD (York, GBR)

16 – 19 July 2019

IN COOPERATION WITH:



TUESDAY – 16 JULY

9:30 – 10:00	Welcome Addresses by Gernot Akemann (ZiF Director) and the Convenors Opening Remarks
10:00 – 11:00	Luciano Pietronero - <i>Economic Fitness and Complexity</i>
11:00 – 11:30	– Coffee/Tea Break –
11:30 – 12:15	Tiziano De Angelis - <i>Some Explicit Results on Dynkin Games with Incomplete and Asymmetric Information</i>
12:15 – 13:00	Jodi Dianetti - <i>Nonzero-Sum Submodular Monotone-Follower Games: Existence and Approximation of Nash Equilibria</i>
13:00 – 15:00	– Lunch –
15:00 – 15:45	Tsiry Randrianasolo - <i>Numerics of zero-sum games with asymmetric information</i>
15:45 – 16:30	Xiaofei Shi – <i>Asset Pricing with General Transaction Costs: Theory and Numerics</i>
16:30 – 17:00	– Coffee/Tea Break –
17:00 – 17:45	Thomas Guhr - <i>Non-Stationarity and Stylized Facts</i>
From 18:00	– BBQ at ZiF –

WEDNESDAY – 17 JULY

09:30 – 10:30	Jürgen Jost – Game theory and information theory.
10:30 – 11:00	– <i>Coffee/Tea Break</i> –
11:00 – 11:45	Maria Gabriella Graziano - <i>Core, Stable Sets and Externalities</i>
11:45 – 12:30	Patrick Beißner - <i>Dynamically Consistent Alpha—Maxmin Expected Utility</i>
12:30 – 14:30	– <i>Lunch</i> –
14:30 – 15:15	Luciano Campi - <i>N-Player Games and Mean-Field Games with Smooth Dependence on Past Absorptions</i>
15:15 – 16:00	Kasper Larsen - <i>Strategic TWAP and VWAP Trading in Continuous-Time Bayesian Nash Equilibria</i>
16:00 – 17:00	Free time for discussions with <i>Coffee/Tea and Cake</i> –

THURSDAY – 18 JULY

09:30 – 10:30	Ulrich Horst - Mean-Field Leader-Follower Games with Terminal State Constraint
10:30 – 11:00	– <i>Coffee/Tea Break</i> –
11:00 – 11:45	Jean-Paul Décamps - <i>Investment Timing and Technological Breakthroughs</i>
11:45 – 12:30	Herbert Dawid - <i>Markov Perfect Equilibria in Multi-Mode Differential Games with Endogenous Timing of Mode Transitions</i>
12:30 – 14:30	– <i>Lunch</i> –
14:30 – 15:15	Maria Lavrutich - <i>Predatory Pricing under Uncertainty - Revisiting the „Deep Pocket“ Argument</i>
15:15 – 16:00	Gordan Žitković - <i>An Incomplete Equilibrium with a Stochastic Annuity</i>
16:00 – 16:30	– <i>Coffee/Tea and Cake Break</i> –
16:30 – 17:15	Robert Simon - <i>The Challenge of Non-Zero-Sum Stochastic Games</i>
From 19:00	– <i>Dinner at the Sparrenburg</i> –

FRIDAY – 19 JULY

09:00 – 9:45	Haoyang Cao - <i>Nonzero-Sum Stochastic Games with Impulse Controls</i>
09:45 – 10:30	Davide De Santis - <i>Nonzero-Sum Stochastic Differential Games between an Impulse Controller and a Stopper</i>
10:30 – 11:00	– <i>Coffee/Tea Break</i> –
11:00 – 11:45	Hanwu Li - <i>Optimal Consumption with Intertemporal Substitution under Knightian Uncertainty</i>
11:45 – 12:30	Miryana Grigороva - <i>Option Pricing in a Non-Linear Incomplete Market with Default</i>
12:30 – 12:45	Concluding Remarks by the Convenors
12:45	Snack / Departure