Institut für Mathematik

Seminar zur Stochastik

Donnerstag, 6. April 2023
15 Uhr s.t.
SR 025 August-Bebel-Str. 4

Frau Dr. Maike Klein
(Universität Kiel)

"On a time-inconsistent optimal stopping problem with expectation constraint"

Abstract: We consider the problem of optimally stopping an Itô diffusion with a stopping time satisfying an expectation constraint, which turns out to be a time-inconsistent optimal stopping problem.
We present a game-theoretic approach and introduce mixed strategy stopping times as well as equilibrium strategies. A verification theorem and properties of the candidate stopping times are derived. Finally we provide an illustrating example.

This talk is based on a joint work with Sören Christensen and Boy Schultz.

Alle Interessierte sind herzlich eingeladen

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