

# Warwick Mathematics Institute Dynamics Games and Optimisation

29 April-2 May 2014

Organisers: Astrid Hilbert, Robert MacKay, Vassili Kolokoltsov

## PROGRAMME

All lectures will be held in Room D1.07

### Tuesday 29th April

08.30 onwards Registration in Room B1:37

15.00-15.50 **S. Alpern** (Warwick Business School)

*Search Games* (1st lecture)

16.00-16.50 **P. Saint Pierre** (Paris-Dauphine)

*Viability Theory* (1st lecture)

17.00-17.45 **P. Bernhard** (INRIA-Sophia Antipolis)

*Sexual Selection: the Handicap*

*Principle and Adaptive Dynamics*

18.00-20.00 Reception/wine + buffet + Posters in the Mathematics Institute Common Room

### Wednesday 30th April

09.00-09.50 **P. Saint Pierre** (Paris-Dauphine)

*Viability Theory* (2nd Lecture)

10.00-10.30 Tea & coffee in the Mathematics Institute Common Room

10.30-11.20 **S. Alpern** (Warwick Business School)

*Search Games* (2nd lecture)

11.30-12.20 **D. Sornette** (ETH, Zurich)

*Econophysics* (1st lecture)

12.30-14.00 Lunch in the Mathematics Institute Common Room

14.00-14.50 **P. Saint Pierre** (Paris-Dauphine)

*Viability Theory* (3rd lecture)

14.55-15.35 **S. Van Strien** (Imperial)

*Some Interesting Dynamics Associated to Games: Properties of Fictitious Play*

15.35-16.05 Coffee in the Mathematics Institute Common Room

16.05-16.40 **W. Yang** (Strathclyde)

*Inspection Game in Mean-Field Setting*

16.45-17.20 **R. Belavkin** (Middlesex)

*Fitness-Distance Information in*

*Stochastic Landscapes*

17.25-18.00 **M. Kirkilionis** (Warwick)

*Games and Socio-Economic Structures*

18:00 onwards Free Time (Suggestion: Maths/Stats public lecture at 18.15: Prof De Freitas: 'Data and the Brain')

### Thursday 1st May

09.00-09.50 **M. Kilgour** (Wilfrid Laurier University, Canada) *Inspection, Negotiation and Election* (1st lecture)

10.00-10.30 Tea & coffee in the Mathematics Institute Common Room

10.30-11.20 **D. Sornette** (ETH, Zurich)

*Econophysics* (2nd lecture)

11.30-12.20 **M. Kilgour** (Wilfrid Laurier University, Canada) *Inspection, Negotiation and Election* (2nd Lecture)

cont.

The logo for the Warwick Mathematics Institute, featuring the letters 'WMI' in a stylized, bold, black font.The logo for The University of Warwick, featuring the text 'THE UNIVERSITY OF WARWICK' in a serif font, with a stylized arc under the word 'WARWICK'.

For further information on events at the Mathematics Institute, see: [go.warwick.ac.uk/mathsevents](http://go.warwick.ac.uk/mathsevents)

or contact: **Mathematics Research Centre, Zeeman Building, University of Warwick, Coventry CV4 7AL, UK**

E-mail: [mrc@maths.warwick.ac.uk](mailto:mrc@maths.warwick.ac.uk) Phone: +44(0)24 7652 8317 Fax: +44(0)24 7652 3548

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## PROGRAMME

- 12.45-14.00 Lunch in the Mathematics Institute Common Room
- 14.15-15.05 **D. Sornette** (ETH, Zurich) *Econophysics* (3rd lecture)
- 15.10-15.50 **J. Engwerda** (Tilburg University) *Hedging in Interval Models*
- 15.50-16.20 Coffee in the Mathematics Institute Common Room
- 16.25-17.00 **A. Ostaszewski** (London School Economics) *Filtering and Valuation Given Intermittent Voluntary Disclosures*
- 17.05-17.40 **Yu. Averboukh** (Yekaterinburg) *Minimax Approach to First-Order Mean Field Games*
- 17.45-18.20 **B. Oliveira** (University of Porto) *Cournot Duopolies with R&D Investment*
- 18.25-19.00 **G. Zaccour** (GERAD and HEC Montréal) *Node-Consistent Solutions in Cooperative Dynamic Games Played on Event Trees*
- 19.30-21.30 Conference Dinner (Scarman House)

### Friday 2nd May

- 09.00-09.50 **M. Kilgour** (Wilfrid Laurier University, Canada) *Inspection, Negotiation and Election* (3rd lecture)
- 10.00-10.30 Tea & coffee in the Mathematics Institute Common Room
- 10.30-11.05 **V. Mazalov** (Karelia Research Center) *Competitive Services in Queueing System with Transportation Costs*
- 11.10-1.45 **R. Malhame** (Polytechnique Montréal) *A Class of Mean Field Control Based Collective Target Tracking Problems in Energy Systems*
- 11.50-12.25 **D. Bauso** (Italy) *Robust Mean-Field Games and Two-Point Boundary Value Problems*
- 12.30-13.05 **A. Pinto** (University of Porto) *A Linear Hotelling Town with Uncertainty*
- 13.05 Closure

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or contact: **Mathematics Research Centre, Zeeman Building, University of Warwick, Coventry CV4 7AL, UK**  
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