

The Second International Conference

Game Theory and Management

26-27 June, 2008

Program

Graduate School of Management, St. Petersburg State University
Volkhovsky per., 3, St. Petersburg, Russia

Wednesday, June 25

19:00 – 22:00	WELCOME PARTY	School yard, 1 st floor
---------------	----------------------	------------------------------------

Thursday, June 26

8:45 – 9:30	REGISTRATION	3 rd floor
9:30 – 10:00	WELCOME ADDRESS	Room 309
10:00 – 11:00	PLENARY TALK (1)	Room 309
11:00 – 11:30	COFFEE BREAK	Room 307
11:30 – 12:30	PLENARY TALK (2)	Rooms 309
12:30 – 14:00	LUNCH	University Center
14:00 – 15:00	PLENARY TALK (3)	Room 309
15:00 – 16:20	PARALLEL SESSIONS (T1)	Rooms 211, 311, 315
16:20 – 16:40	COFFEE BREAK	Room 209
16:40 – 19:20	PARALLEL SESSIONS (T2)	Rooms 211, 311, 315

Friday, June 27

9:30 – 10:00	COFFEE	3 rd floor
10:00 – 11:00	PLENARY TALK (4)	Room 309
11:00 – 12:00	PARALLEL SESSIONS (F1)	Rooms 209, 211, 311, 315
12:00 – 13:00	LUNCH	University Center
13:00 – 14:00	PLENARY TALK (5)	Room 309
14:00 – 16:00	PARALLEL SESSIONS (F2)	Rooms 211, 311, 315
16:00 – 16:20	COFFEE BREAK	Room 307
16:20 – 17:40	TUTORIALS (1,2)	Rooms 309, 311
17:40 – 18:00	CLOSING SESSION	Room 309
19:00 – 22:00	CONFERENCE BANQUET	Restaurant “Academia”

Thursday, June 26

10:00 – 11:00 **PLENARY 1. GRAND HALL, room 309**
Chair Geert Jan Olsder

Tamer Basar
Hierarchical Games and Reverse Engineering

11:00 – 11:30 COFFEE BREAK, room 307

11:30 – 12:30 **PLENARY 2. GRAND HALL, room 309**
Chair David W.K. Yeung

John F. Nash
Research on the Problem of Evaluating Cooperative Games; the Method of Agencies and the Search for Confirmation through Model Variants

12:30 – 14:00 LUNCH, University Center, 2nd floor¹

14:00 – 15:00 **PLENARY 3. GRAND HALL, room 309**
Chair Tamer Basar

Geert Jan Olsder
Be the Boss

15:00 – 16:20 **T1: PARALLEL SESSIONS**

GTM1: room 311
Game Theory and Management Applications –
Chair Somdeb Lahiri

15:00 – 15:20 Somdeb Lahiri
Three-Sided Matchings and Separable Preferences

15:20 – 15:40 Alessandra Buratto
Advertising and Product Price Policies in Fashion Licensing Contract

15:40 – 16:00 Konstantinos Gkonis and Harilaos Psaraftis
A Game Theory Analysis of the LNG Market: The Scenario Bundle Method

¹ Lunch will be held at the University Center's restaurant, Birzhevaya liniya, 6

16:00 – 16:20 Sergei Schreider, Panlop Zeephongsekul
and Matthew Fernanades
Game Theory Application for Nutrient Management

CGA1: room 315
Cooperative Games and Applications –
Chair Elena Yanovskaya

15:00 – 15:20 Irinel Dragan
*On the Computation of Semivalues for Cooperative Transferable
Utilities Games*

15:20 – 15:40 Mahmoud Farrokhi Kashani and Claus-Jochen Haake
Coalition Formation in Super Additive Games

15:40 – 16:00 Elena Yanovskaya
*The Extension of the Dutta--Ray solution to a Subclass of Balanced
TU Games*

16:00 – 16:20 Sergei Pechersky
*Note on Logarithmic Transformation of Utilities: Proportional,
Egalitarian and Utilitarian Bargaining and NTU Games Solutions*

DGA1: room 211
Differential Games and Applications –
Chair Naima El Farouq

15:00 – 15:20 Naima El Farouq, Guy Barles and Pierre Bernhard
Deterministic Minimax Impulse Control

15:20 – 15:40 Magnus Hennlock
*Non-Cooperative Policy Rules in an Integrated
Climate-Economy Differential Game with Climate Model
Uncertainty*

15:40 – 16:00 Dusan Stipanovic, Arik Melikyan
and Naira Hovakimyan
Differential Inequalities for Dynamic Games

16:00 – 16:20 Liudmila Kamneva
Discontinuous value function in time-optimal differential games

16:20 – 16:40 COFFEE BREAK, room 209

16:40 – 19:20 **T2: PARALLEL SESSIONS**

AES: room 315

Auctions and Equilibrium Solutions –

Chair Jörn Rothe

16:40 – 17:00 Jörn Rothe

On Equilibria with Non-Additive Beliefs

17:00 – 17:20 Victoria Kreps and Victor Domansky

Solutions for Repeated Bidding Games with Incomplete Information for the Case of Three Admissible Bids

17:20 – 17:40 Josep Freixas and Xavier Molinero

A New Method to Check whether a Simple Game is weighted

17:40 – 18:00 Evgeny Ivashko and Vladimir Mazalov

Random Priority Two-person Full-information Best Choice Problem with Disorder

18:00 – 18:20 Margarita Gladkova and Nikolay A. Zenkevich

Quality Competition: Uniform vs. Non-uniform Consumer Distribution

18:20 – 18:40 Oleg A. Malafeyev and Anton G. Petrov

Many-agent Interaction in Multiperiodic Auctions with Variable Parameters

18:40 – 19:00 Dmitry S. Eremin and Oleg A. Malafeev

A Competitive Dynamical Linear Model of Economy

CES: room 311

Competition, Evolution and Control –

Chair Ross Cressman

16:40 – 17:00 Ross Cressman

Continuously Stable Strategy and Dominance Criteria for Evolutionary Games

17:00 – 17:20 Mikhail Goubko and Sergey Mishin

Models of Optimal Organizational Hierarchies

17:20 – 17:40 Naima Saeed and Odd I Larsen

Competition between Two Ports: From Game theory Perspective

17:40 – 18:00 Alexander G. Chkhartishvili and Dmitry Novikov
Reflexive Games: Modeling of Reflexive Decision-Making

18:00 – 18:20 Alexander Chkhartishvili
Informational Structure Transformation in Reflexive Games

18:20 – 18:40 Vladimir Burkov and Nikolay Korgin
Strategy-proof Mechanisms of Organizational Control

18:40 – 19:00 Vladimir D. Matveenko
A Game Model of Economic Behavior in an Institutional Environment

DGA2: room 211
Differential Games and Applications –
Chair Valery Patsko

16:40 – 17:00 Anatolii F. Kleimenov, Sergei Osipov and Dmitry Kuvshinov
Numerical Construction of Nash Trajectories in a Two-person Non Zero-sum Linear Positional Differential Game

17:00 – 17:20 Sergey Kumkov
Numerical Construction of Singular Surfaces in Linear Differential Games with Elliptic Vectograms

17:20 – 17:40 Sergey Ganebny, Sergey Kumkov and Valery Patsko
Construction of Adaptive Control on the Basis of Methods of Differential Game Theory

17:40 – 18:00 Alexey G. Ivanov and Andrey V. Ushakov
Adaptive Control in Three-dimensional Linear Systems with Dynamical Disturbance of Unknown Level

18:00 – 18:20 Mikhail Goubko and Dmitry Novikov
Game-theoretical Models and Methods of the Organizational Systems Control Theory

18:20 – 18:40 Valery Patsko and Varvara Turova
Families of Semipermeable Curves and their Application to some Complicated Variants of the Homicidal Chauffeur Problem

18:40 – 19:00 Gennady Ougolnitsky
A Generalized Model of Hierarchically Controlled Dynamical System

19:00 – 19:20 Abdulla Azamov and Atamurat Kuchkarov
Generalized ‘Lion and Man’ Game of R. Rado

Friday June 27, 2008

10:00 – 11:00 **PLENARY 3. GRAND HALL, room 309**
Chair David W.K. Yeung

Leon Petrosjan
Stable Cooperation

11:00 – 12:00 **F1: PARALLEL SESSIONS**

GTM2: room 311
Game Theory and Management Applications –
Chair Ekaterina Shevkoplyas

11:00-11:20 Joseph V. Romanovsky
On a game of Women and Cats versus Men and Mice

11:20-11:40 Christian-Oliver Ewald and Johannes Geissler
Some variations on the Barro-Gordon game: Why null-inflations is the better equilibrium

11:40-12:00 Ekaterina Shevkoplyas
Differential Games with Random Duration in Resources and Environmental Economics

CB1: room 315
Cooperative Behavior –
Chair Vladimir Mazalov

11:00 – 11:20 Vladimir Mazalov and Anna Falko
Mutual Choice Problem

11:20 – 11:40 Xeniya Grigorieva and Svetlana Mamkina
Solutions of Bimatrix Coalitional Games

11:40 – 12:00 Yurii Grushevskiy
Computer Realization of J. Nash Agencies Method for n-person Game

DTA3: room 211
Differential Games and Applications –
Chair Svetlana Tarashnina

11:00 – 11:20 Nina N. Subbotina and Lyubov G. Shagalova
Value Function of Differential Game with Simple Dynamics and Piecewise Linear Data

11:20 – 11:40 Yaroslavna B. Pankratova and Svetlana I. Tarashnina
Time-consistency of the Core in Group Pursuit Games

11:40 – 12:00 Onik Mikaelyan
Situations of Absolute Nash Equilibrium in a Dynamic Game

VQG: room 209

Voting and Quantum Games – Chair Josep Freixas

11:00 – 11:20 Josep Freixas and Montserrat Pons
Hierarchies Achievable in Simple Voting Games

11:20 – 11:40 Andrei Grib and Georgy Parfionov
How to Play in Macroscopic Quantum Game?

11:40 – 12:00 Arkady Predtechenskiy
One-dimensional Bargaining with a General Voting Rule

12:00 – 13:30 LUNCH, University Center, 2nd floor

13:30 – 14:30 **PLENARY 5. GRAND HALL, room 309**
Chair Leon Petrosjan

David W.K. Yeung
Cooperative game-theoretic Mechanism Design for Optimal Resource Use

14:30 – 16:30 **F2: PARALLEL SESSIONS**

GTM3: room 311

Game Theory and Management Applications –
Chair André Keller

14:30 – 14:50 André A. Keller
Rank-Order Innovation Tournaments

14:50 – 15:10 Konstantin Denin
A two level game-theoretical hierarchical model of plural corruptive interaction

15:10 – 15:30 Daniel Tixier

An application of a complex business game to joint top engineers and Executive MBA players: the case of the Mirage simulation with the French Corps des Mines and ESSEC-Mannheim EMBA/WE

15:30 – 15:50 Anna Germanskaya and Margarita Takaeva
Optimal Contract Formation in International Agency Lease Arrangement

15:50 – 16:10 Vladimir Mazalov and Anna N. Rettieva
Fish wars with changing area for fishery

16:10 – 16:30 Yulia Pavlova, Maria Dementieva and Victor Zakharov
Multistage Game-theoretic Model of International Environmental Agreements

CBA: room 315

Cooperative Behavior and Applications –
Chair Alexander Vasin

14:30 – 14:50 Nadezhda V. Smirnova and Svetlana I. Tarashnina
The Simplified Modified Nucleolus and the Bankruptcy Problem

14:50 – 15:10 Julia Tokareva and Vladimir Mazalov
Equilibrium in a Procedure with Arbitration Committee

15:10 – 15:30 Manuel Cabugueira
A bargaining approach to the negotiated agreements between public regulator and firms

15:30 – 15:50 Nadezhda Kozlovskaya
Pareto-optimal Solutions in a Game Theoretical Model of Environmental Management

15:50 – 16:10 Alexander Vasin and Denis Stepanov
Formation of the Coalitional Structure in a Heterogeneous Population

16:10 – 16:30 Michel Rudnianski, Helene Bestougeff and David Ellison
Compliance Pervasion and the Dynamic of Norms: The Game of Deterrence Approach

SGA: room 211

Stochastic Games and Applications –
Chair Victor Domansky

14:30 – 14:50 Hiroaki Mohri
A Stochastic Game Analysis for Financial Securities

14:50 – 15:10 Andrew Zyatchin
Strong Nash Equilibrium in the Stochastic Game

15:10 – 15:30 Rann Smorodinsky
Learning, Testing, and Probability

15:30 – 15:50 Adam Pasternak-Winiarski
"Optimal Stopping of a Risk Process with Disruption and Interest Rates"

15:50 – 16:10 Victor Domansky and Victoria Kreps
Multistage Biddings with Risky Assets: the Case of N Participants

16:10 – 16:30 Igor Proudnikov
Mean Value of Infinite Coalition Games

16:30 – 16:50 COFFEE BREAK, room 307

16:50 – 18:10 **F2: TUTORIALS**

TUTORIAL 1: GRAND HALL, room 309

Chair Daniel Tixier

Michel Breton

Dynamic Games in Finance

TUTORIAL 2: room 311

Chair Nikolay Zenkevich

Georges Zaccour

Time Consistency in Cooperative Differential Games

18:10 – 18:30 **CLOSING SESSION: GRAND HALL, room 309**

19:00 – 22:00 **CONFERENCE BANQUET, restaurant "Academia"**