CONTROL & OPTIMISATION 2023

PISA MAY 8-10

GIPSOTECA DI ARTE ANTICA

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FULL PROGRAM

Monday, 8 May 2023

Venue: Gipsoteca di Arte Antica, housed in the church of S. Paolo all'Orto, Pisa

9:00–9:30	**Registration**
9:15–9:30	**Welcome address**
9:30–10:00	**M. Zervos** Market equilibrium under proportional transaction costs in a stochastic factor model
10:00–10:30	**M. Leocata** AK model on network
10:30–11:00	Coffee break
11:00–11:30	**P. Latafat** Linesearch-free adaptive proximal algorithms for convex optimization under local Lipschitz continuity of the gradient
11:30–12:00	**A. Themelis** Adaptive proximal gradient methods for convex bilevel optimization
12:00–13:30	Lunch break
13:30–14:00	**X. Tan** A mean-field version of Bank-El Karoui's representation of stochastic processes
14:00–14:30	**M. Dai** Strategic Investment under Uncertainty with First- and Second-mover Advantages
14:30– 15:00	**O. Bonesini** Correlated equilibria for mean field games with progressive strategies
15:00–15:30	Tea break
15:30–16:00	**G. Bigi** Equilibrium selection via approximation and penalization
16:00–16:30	**D. Scopelliti** Single-Leader-Radner-Equilibrium: a new approach for a class of bilevel problems under uncertainty
16:30–17:00	**R. Cambini** Rank-two programs involving linear fractional functions

Tuesday, 9 May 2023

Venue: Gipsoteca di Arte Antica, housed in the church of S. Paolo all'Orto, Pisa

9:00–9:30	**M. Bianchi** A new notion of maximal quasimonotonicity
9:30–10:00	**M. Castellani** A continuity result for the adjusted normal cone operator
10:00–10:30	**M. Ramazannejad** On projected solutions for quasi equilibrium problems with non-self constraint map
10:30–11:00	Coffee break
11:00–11:30	**M. Milasi** A stochastic variational approach for an electricity market equilibrium problem
11:30–12:00	**A. Rakotoarivony** Real Option Value of Article 11
12:00–13:30	Lunch break
13:30–14:00	**R. Riccardi** A stochastic bilevel model for assessing the efficiency and sustainability of water supply systems
14:00–14:30	**A. Caravaggio** Optimal water tariffs for domestic, agricultural and industrial use
14:30– 15:00	**E. Giovannini** A dam management problem with energy production as an optimal switching problem
15:00–15:30	Tea break
15:30–16:00	**C. Ricci** A mean field game model for COVID-19 with human capital accumulation
16:00–16:30	**M. Li** Robust equilibrium strategy for mean-variance portfolio selection
16:40	Departure to Viareggio by bus meeting point at Gipsoteca Bus at Lungarno Pacinotti
18:00	Visit of Carneval city
19:30	Conference Dinner at Principino Eventi Viale Guglielmo Marconi, 130, Viareggio
22:30	Return to Pisa

Wednesday, 10 May 2023

Venue: Gipsoteca di Arte Antica, housed in the church of S. Paolo all'Orto, Pisa

9:30–10:00	**M. H. Weber** Incomplete market equilibrium with "catching up with the joneses" preferences and Several Heterogeneous Agents
10:00–10:30	**M. Gaïgi** Nonzero-sum stochastic impulse games with an application in competitive retail energy markets
10:30–11:00	Coffee break
11:00–11:30	**A. Roch** Optimal ratcheting dividends policy with resets
11:30–12:00	**F. Maglione** Nowcasting corporate leverage
12:00–13:30	Lunch break
13:30–14:00	**C. Sgarra** Optimal reinsurance via BSDEs in a partially observable model with jump clusters
14:00–14:30	**E. Abi Jaber** Stochastic control and games with memory
14:30–15:00	**N. Touzi** Mean field game of mutual holding and systemic risk
15:30–15:45	Closure

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