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Song Yao* (songyao@pitt.edu). *Robust Dynkin games.*

We analyze a robust version of the Dynkin game over a set \mathcal{P} of mutually singular probabilities. We first prove that conservative player's lower and upper value coincide (Let us denote the value by V). Such a result connects the robust Dynkin game with second-order doubly reflected backward stochastic differential equations. Also, we show that the value process V is a submartingale under an appropriately defined nonlinear expectations up to the first time τ_* when V meets the lower payoff process. If the probability set \mathcal{P} is weakly compact, one can even find an optimal triple (P_*, τ_*, γ_*) for the value V_0 . This is a joint work with Erhan Bayraktar. (Received September 11, 2015)