

A NOTE ON A TWO-PERSON ZERO-SUM STOPPING GAME

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Abstract. In this short note, a two-person zero-sum stopping game when the observation processes are exponential Brownian motions is formulated and solved explicitly under certain conditions. The present problem extends the planar Brownian motion case treated by Vinnichenko and Mazalov [6].

Keywords and phrases: Azéma-Yor stopping times, Optimal stopping problem, Zero-sum stopping game.1