

COMBINATION OF OPTIMAL STOPPING ALGORITHMS

MAREK SKARUPSKI¹

Received October 15, 2014

ABSTRACT. In this paper we investigate the possibility of combination two optimal stopping algorithms: Odds algorithm and Elimination algorithm. We show how reduce a problem to monotone problem and after this step find the optimal strategy which will be valid also in the original problem.

2010 *Mathematics Subject Classification.* 60G40.

Key words and phrases. odds algorithm, elimination algorithm, optimal stopping, monotone problem, Markov chain .

¹Department of Mathematics, Faculty of Fundamental Problems of Technology, Wrocław University of Technology, Wybrzeże Wyspiańskiego 27, PL-50-370 Wrocław, Poland, e-mail: Marek.Skarupski@pwr.edu.pl