



## Continuous Time Stopping Games with Monotone Reward Structures (Classic Reprint) (Hardback)

By Chi-Fu Huang

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The existing literature on continuous time non-zero - sum stopping games mentioned above, with the exception of Morimoto uses stochastic environments that have the Markov property. Morimoto [1986] considers cyclic stopping games. The purpose of this paper is to provide an existence theorem for Nash equilibria for a class of non-zero-sum non-cyclic stopping games in a non-markov environment. We basically extend the discrete time analysis of Mamer [1987] to a continuous time setting. Some properties of a symmetric Nash equilibrium are also characterized. The rest of this paper is organized as follows. In Section 2 we formulate an N - person continuous time non-zero - sum stopping game. Reward processes are optional processes that may be unbounded and can take the value -  $\infty$  at  $t = 0$ . A martingale approach is adopted in Section 3 to show the existence of optimal stopping policies of players under fairly general conditions. The existence of a Nash equilibrium in games with monotone payoff structures is proved in Section 4 by using Tarski's lattice theoretic fixed point..



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