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Research interests

- Stochastic games
- Probability theory (stochastic processes, ergodic theory of Markov processes
- Markov decision processes with constraints
- Stochastic control with applications to economic dynamics
- Game theory and general equilibrium in economics
- Economic growth models
- Recursive utility in dynamic games
- Constrained stochastic games
- Markov decision processes with quasi-hyperbolic discounting. Applications to finance and economics
- Non-linear discounting in dynamic programming