1117-60-148 Mihai Sirbu* (srbu@math.utexas.edu), Austin, TX 78712. On modeling and analysis of continuous-time stochastic games.

We present a new look at the modeling and dynamic programming analysis of zero-sum stochastic differential games. We consider both symmetric and non-symmetric strong formulations of games and analyze their relation with control problems under model uncertainty, that appear in Finance. (Received January 11, 2016)