

# A multilateral stopping model

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**Abstract** The subject of this note is a model of stopping a multivariate process by the agents having their own payoffs dependent on the state of stopped process. Each of them are able to declare their suggestion when the process should be stopped. The additional rules are formulated to determine the application of the declaration. In model implemented by Yasuda et al. (1982) for i.i.d. vectors and Szajowski & Yasuda (1996) for the homogeneous Markov sequences the ultimate stopping is defined by the simple game over the set of players. The aggregated individual stopping decisions define the ultimate payoffs. The rational players action should form equilibrium. Another setting can be found when the simultaneous stopping is not allowed (see e.g. Mashiah-Yaakovi (2014)) or the simultaneous stopping is allowed but it does not close the game for all players (Szajowski (1995), Neumann et al. (2001)). The aim of the presentation is to compare the various setting to multilateral stopping games and their application.

## References

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