

Some multiple stopping time problems

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ABSTRACT

Optimal stopping problems – surely appropriate for a retirement conference – have been studied extensively. In contrast, optimal multiple stopping problems, which began with Haggstrom in 1966, have received less attention. Ester and her co-workers have shown much interest in these problems in recent years and have demonstrated something of the richness of the area. In this talk I aim to discuss various themes in multiple stopping, including temporary acquisition of objects, heuristic selection rules and connections with queueing problems. I hope also to indicate some open problems – in case Ester's retirement is just the first of several stops.