# SGH Warsaw School of Economics Al. Niepodleglosci 162 02-554 Warsaw, Poland ☑ lukasz.wozny@sgh.waw.pl ﴿ lwozny.github.io

# Lukasz Patryk Wozny

#### Education

- 2017 habilitation at the SGH Warsaw School of Economics
- 2008 Ph.D. defence, *Strategic Interactions in Public Good Games*, SGH Warsaw School of Economics, supervisor: Prof. M. Garbicz
- 2006 2007 **Fulbright Fellowship**, Department of Economics, Arizona State University, Phoenix, USA, supervisor: Prof. K. Reffett
- 2004 2005 **Marie Curie Host Fellowship**, European Doctoral Network, Center for Operation Research and Econometrics, Université catholique de Louvain, Belgium, supervisor: Prof. J. Hindriks
- 2000 2004 M.Sc. at SGH Warsaw School of Economics, faculty of Economics

### Vocational experience

- 2008 Full Professor (since June 2024; 2017 2024 Associate Professor; 2008 2017 Assistant Professor),
  Department of Quantitative Economics, SGH Warsaw School of Economics
  - lectures at undergraduate, graduate and MBA programs: Advanced Microeconomics, Game Theory, General Equilibrium, Intermediate Microeconomics, Managerial Economics
  - o supervising Bachelor, Master and PhD thesis
  - o leading and organizing Research Seminar
  - o coordinator of **Erasmus Mundus Joint Master degree** QEM (Models and Methods of Quantitative Economics) program at SGH, European Commission Grant (2019-2025)
- 2005 2007 Teaching and Research Assistant, SGH Warsaw School of Economics
  - o classes with M.Sc. and Ph.D. students (Economic Theory, Game Theory, Dynamic Optimization, Lattice Programming and Supermodular Games)
  - o technical duties (programming: Matlab, Maple, Stata)
  - 2004 Teaching and Research Assistant, Division of Decision Analysis and Support of Institute of Econometrics, SGH Warsaw School of Economics

#### Research grants

- 2021 2023 R&D principal in National Centre for Research and Development (NCBiR) grant for *NEU-ROGAMES LAB z o.o*, funding PLN 4.4m
- 2020 2023 principal investigator in National Science Center (NCN) OPUS grant: *On behavioral discounting* and Markov equilibria in stochastic decision problems, funding PLN 291k
- 2020 2022 Doskonala Nauka (Ministry of Science and Higher Education) grant for conference organization, PLN 109k, principal
- 2014 2016 principal investigator in National Science Center (NCN) SONATA grant: *On the role of temptations* and self-control in economic choices, funding PLN 118k

2013 – 2023 leading 9 Statutory Grants at SGH, 6 grants for Young Researchers, participating in 2 NCN grants at the University of Zielona Gora and 1 NCN at SGH

### Selected publications

- 2024 On journal rankings and researchers' abilities, [with W.Charemza, M.Lewandowski], **Journal of Informetrics**, in print
- 2023 Time consistent policies and quasi-hyperbolic discounting, [with L.Balbus, K.Reffett], Oxford Research Encyclopedia of Economics and Finance, [ed. Hamilton, J.H.], Oxford University Press
- Time consistent equilibria in dynamic models with recursive payoffs and behavioral discounting, [with L.Balbus, K.Reffett], **Journal of Economic Theory**, vol. 204, p. 105493
- 2022 Markov distributional equilibrium dynamics in games with complementarities and no aggregate risk, [with L.Balbus, P.Dziewulski, K.Reffett], **Theoretical Economics**, vol. 17 (2), p. 725–762
- 2022 On reference dependence and complementary symmetry [with M.Lewandowski], **Journal of Mathematical Psychology**, vol. 108, p. 102653
- 2019 A qualitative theory of large games with strategic complementarities, [with L.Balbus, P.Dziewulski, K.Reffett], **Economic Theory**, vol. 67, p. 497-523
- 2019 Lipschitz recursive equilibrium with a minimal state space and heterogeneous agents, [with R.Raad], Journal of Mathematical Economics, vol. 82, p. 98-111
- 2018 On uniqueness of time-consistent Markov policies for quasi-hyperbolic consumers under uncertainty, [with L.Balbus, K.Reffett], **Journal of Economic Theory**, vol 176, p. 293-310
- 2018 Comparing recursive equilibrium in economies with dynamic complementarities and indeterminacy, [with M.Datta, K.Reffett], **Economic Theory**, vol. 66 (3), p. 593-626
- 2018 Dynamic games in macroeconomics, [with L. Balbus, K. Reffett], **Handbook of Dynamic Game Theory**, editors: T. Basar, G.Zaccour, Springer International Publishing
- 2017 A note on Markov perfect equilibria in a class of non-stationary stochastic bequest games, [with L.Balbus, A.Jaskiewicz, A.Nowak], **Journal of Mathematical Analysis and Applications**, vol. 456 (1), p. 394-401
- 2016 A strategic dynamic programming method for studying short memory equilibria of stochastic games with uncountable number of states, [with L.Balbus], **Dynamic Games and Applications**, vol. 6(2), p. 187-208
- 2016 On the price of commitment assets in a general equilibrium model with credit constraints and tempted consumers, **The B.E. Journal of Theoretical Economics**, vol. 16(2), p. 579–598
- 2015 Monotone equilibria in nonatomic supermodular games. A comment, [with L.Balbus, K.Reffett], Games and Economic Behavior, vol. 94, p. 182-187
- 2015 Differential information in large games with strategic complementarities, [with L.Balbus, P.Dziewulski, K.Reffett], **Economic Theory**, vol. 59 (1), p. 201-243
- 2015 Computing time-consistent Markov policies for quasi-hyperbolic consumers under uncertainty, [with L.Balbus, K.Reffett], **International Journal of Game Theory**, vol. 44 (1), p. 83-112
- 2015 On incentives, temptation and self-control, Mathematical Social Sciences, vol. 74, p. 60-67
- 2014 Constructive study of Markov equilibria in stochastic games with complementarities, [with L.Balbus, K.Reffett], **Journal of Economic Theory**, vol. 150, p. 815–840

- 2014 A constructive geometrical approach to the uniqueness of Markov stationary equilibrium in stochastic games of intergenerational altruism, [with L.Balbus, K.Reffett], **Journal of Economic Dynamics and Control**, vol. 37 (5), p. 1019-1039
- 2013 Markov stationary equilibria in stochastic supermodular games with imperfect private and public information, [with L.Balbus, K.Reffett], **Dynamic Games and Applications**, vol. 3 (2), p. 187-206
- 2012 Stationary Markovian equilibria in Altruistic Stochastic OLG models with Limited Commitment, [with L.Balbus, K.Reffett], **Journal of Mathematical Economics**, vol. 48, p. 115-132
- 2012 Strategic interactions in human capital accumulation, [with J.Growiec], **The B.E. Journal of Theoretical Economics**, vol. 12

# Conference talks (selected)

- 2024 Public Economic Theory International Meeting (Lyon), EWET (Manchester), SWET (Venice), Summer Workshop on Macroeconomics and Finance (Warsaw)
- 2023 SAET (Paris), EWET (Naples), Summer Workshop on Macroeconomics and Finance (Warsaw), Spanish-Polish Mathematical Meeting (Lodz)
- 2022 SAET (Canberra), Public Economic Theory International Meeting (Marseille), Mediterranean Workshop in Economic Theory (Porto), Summer Workshop in Economic Theory (Paris), Time, Uncertainties and Strategies (Paris), Hurwicz Workshop (Warsaw)
- 2021 World Congress of the Game Theory Society (Budapest online), Risk, Uncertainty and Decision Conference (Minnesota online), SAET (Seul online), EWET (Akko online), Time, Uncertainties and Strategies (Paris)
- 2020 World Congress of the Econometric Society (Milan online)
- 2019 International Conference on Game Theory (Stony Brook), SAET (Ischia), EWET (Berlin), Time, Uncertainties and Strategies (Paris)
- 2018 SAET (Taipei), EWGET (Paris)
- 2017 SAET (Faro), Lisbon Meetings in Game Theory and Applications (Lisbon), EWGET (Salamanca), Time, Uncertainties and Strategies (Paris), (Ce)2 workshop on Microeconomics (Warsaw)
- 2016 SAET (Rio de Janeiro), SWET (Paris), EWGET (Glasgow)
- 2015 SAET (Cambridge), ANR Nuvo Tempo Workshop on Recursive Methods (Phoenix), Lisbon Meetings in Game Theory and Applications (Lisbon), EWGET (Naples)
- 2014 SAET (Tokyo), EWGET (Paris), On Recursive Methods in Economic Dynamics (Glasgow), SING (Conference on Game Theory) (Krakow), (Ce)2 workshop on Microeconomics (Warsaw)
- 2013 SAET (Paris), Public Economic Theory International Meeting (Lisbon), Dynamic Interaction, Economic Theory (Paris)
- 2012 SWET (Paris), Hurwicz Workshop (Warsaw), Current Trends in Macroeconomics and Finance Research (Warsaw)
- 2011 SAET (Faro), EWGET (Vigo), Hurwicz Workshop (Warsaw)
- 2010 SAET (Singapore), Hurwicz Workshop (Warsaw)
- 2008 International Society of Dynamic Games Conference (Wroclaw)

# Invited talks (selected)

2024 Economic Seminar, University of Glasgow, UK

- 2023 Economic Seminar, University of Sussex, UK
- 2023 Economic Seminar, University of Wisconsin-Madison, US
- 2021 One World Mathematical Game Theory Seminar, GAMENET
- 2020 Economic Seminar, University of Minnesota, US
- 2019 Kansas Workshop in Economic Theory, University of Kansas, US
- 2019 Economic Seminar, Arizona State University, US
- 2018 Seminar at Laboratoire d'économie mathématique et de microéconomie appliquée Universite, Paris II, Pantheon-Assas, France
- 2015 Microeconomic Seminar, Universitat Autonoma de Barcelona, Spain
- 2014 Economic Theory Seminar, Paris School of Economics, France
- 2012 Nuffield Economic Theory Seminar, University of Oxford, UK
- 2012 Institut Henri Poincare, Séminaire Parisien de théorie des jeux / Paris Game Theory Seminar, France

### Scholarships and awards

- 2018 Prime Minister of Poland Scientific Award for habilitation dissertation
- 2017 Finalist of Polityka Journal Scientific Award
- 2014 2017 Ministry of Science and Higher Education Scholarship for Outstanding Young Scientists
- 2013 2020 research awards from the SGH Rector for scientific (2020, 2018, 2015) and organizational activity (2019, 2014)

#### Research visits

- 2023-2024 Dekaban Liddle Fellowship (1 month), Adam Smith Business School, University of Glasgow, UK
- March 2023 Short research visit, Department of Economics, University of Sussex, Brighton, UK
  - Feb 2023 Short research visit, Department of Economics, University of Wisconsin-Madison and Department of Economics, Arizona State University, USA
  - Feb 2020 Short research visit, Department of Economics University of Minnesota and Department of Economics, Arizona State University, USA
  - Feb 2019 Short research visit, Department of Economics, Ca' Foscari, Venice, Italy
  - Feb 2018 Short research visit, Department of Economics, Arizona State University, USA
  - June 2015 Short research visit, Department of Economics, Universite Paris 1 Pantheon Sorbonne, France
  - Dec 2015 Short research visit, Department of Economics, Universitat Autonoma de Barcelona, Spain
  - Feb 2014 Short research visit, Department of Economics, Arizona State University, USA
  - Jan June Visiting Professor, Department of Economics, Oxford University, UK 2012

# Co-organized conferences

- 2024 XXXII European Workshop in Economic Theory, EWET, Manchester, UK, Scientific Committee
- 2023 XXXI European Workshop in Economic Theory, EWET, Naples, Italy, Scientific Committee
- 2022 8th Hurwicz Workshop, Warsaw, PL, Nov 4-5, Organizing and Scientific Committee
- 2022 XXX European Workshop in Economic Theory, EWET, Warsaw, PL, Organizing and Scientific Committee

- 2018 7th Hurwicz Workshop, Warsaw, PL, Dec 7-8, Organizing and Scientific Committee
- 2017 International Society of Dynamic Games (ISDG) Workshop, Warsaw, PL, July 13-15, Organizing and Scientific Committee
- 2016 6th Hurwicz Workshop, Warsaw, PL, Dec 2-3, Organizing and Scientific Committee
- 2015 XXIV European Workshop on General Equilibrium Theory, Naples, Italy, Scientific Committee
- 2014 5th Hurwicz Workshop, Warsaw, PL, Organizing and Scientific Committee
- 2014 25 Years of the Poland's transition to a Market Economy, Warsaw, PL, Organizing Committee
- 2010 XIX European Workshop on General Equilibrium Theory, Kraków, PL, Organizing Committee

### Working papers

- 2023 A Tarski-Kantorovich theorem for correspondences, [with L.Balbus and W.Olszewski and K.Reffett]
- 2022 Iterative monotone comparative statics, [with L.Balbus and W.Olszewski and K.Reffett]
- 2021 Intergenerational altruism and time consistency, [with L.Balbus, K.Reffett]
- 2021 On collective intertemporal choice, time-consistent decision rules and altruism, [with L.Balbus, J.P. Drugeon]
- 2021 Interim correlated rationalizability in large games, [with L.Balbus, M.Greinecker, K.Reffett]
- 2016 An experiment on temptation and attitude towards paternalism, [with M.Krawczyk]

#### PhD students

planned Przemyslaw Siemaszko, thesis: *Global Games on Social Networks*, NCN Preludium Grant 2019defence 2025 2021

planned Michal Chojnowski, thesis: *Estimating market sentiments in economic models*, NCN Preludium defence 2024 Grant 2018-2020

planned Marek Kapera, thesis: *Learning own preferences through consumption*, NCN Preludium Grant defence 2024 2021-2023

#### Editorial positions

2019 – 2024 Editorial Board of Statistical Review

2018 – Member of the prof Andrzej Malawski Award Chapter

## Refereed for (selected)

Theoretical Economics, Journal of Economic Theory, Economic Theory, Games and Economic Behaviour, International Journal of Game Theory, Economic Theory Bulletin, International Economic Review, Journal of Economics Behavior and Organization, Journal of Economic Dynamics and Control, Journal of Public Economic Theory, Mathematical Social Sciences, Dynamic Games and Applications, Automatica, European Journal of Operation Research

#### Research interest

applied: time-consistency and self-control

game theory: large games, stochastic games, supermodular games econ theory: recursive competitive equilibrium, general equilibrium

tools: lattice programming, partial ordering methods, monotone operators