

Contents

Preface — VII

Acknowledgment — XIII

- 1 Random walks and the Laplacian — 1**
 - 1.1 The probability of hitting the exit and harmonic functions — 1
 - 1.2 Counting the number of steps needed to reach the exit — 5
 - 1.3 Anisotropic media — 6
 - 1.4 The heat equation — 6
 - 1.5 Comments — 7

- 2 A first glimpse of the Tug-of-War games — 9**
 - 2.1 Description of the game — 9
 - 2.2 The ∞ -Laplacian and the best Lipschitz extension problem — 12
 - 2.3 Game value convergence — 14
 - 2.4 Comments — 16

- 3 Tug-of-War with noise — 19**
 - 3.1 Description of the game — 20
 - 3.2 Dynamic Programming Principle — 22
 - 3.3 Game value convergence — 28
 - 3.4 Game with running payoff — 40
 - 3.5 Comments — 42

- 4 Tug-of-War — 43**
 - 4.1 Dynamic Programming Principle — 43
 - 4.2 Game value convergence — 46
 - 4.3 Game with running payoff — 48
 - 4.4 A game without value — 48
 - 4.5 Comments — 49

- 5 Mixed boundary conditions and the obstacle problem — 51**
 - 5.1 Mixed boundary conditions and Tug-of-War games — 51
 - 5.1.1 Description of the game — 51
 - 5.1.2 Game value convergence — 52
 - 5.2 The obstacle problem for Tug-of-War games — 60
 - 5.2.1 Description of the game — 62
 - 5.2.2 Dynamic Programming Principle — 63
 - 5.2.3 Game value convergence — 65

- 5.2.4 Convergence of the contact sets — 67
- 5.3 Comments — 69

- 6 Maximal operators — 71**
 - 6.1 Unbalanced Tug-of-War games with noise — 74
 - 6.2 Dynamic Programming Principle — 76
 - 6.3 Game value convergence — 90
 - 6.4 Comments — 99

- 7 Games for eigenvalues of the Hessian — 101**
 - 7.1 A random walk for λ_j — 101
 - 7.1.1 Preliminaries on viscosity solutions — 105
 - 7.1.2 Description of the game — 106
 - 7.1.3 Geometric conditions on $\partial\Omega$ — 112
 - 7.2 Games for Pucci's operators — 113
 - 7.2.1 Properties of the game values and convergence — 115
 - 7.3 Comments — 126

- 8 Parabolic problems — 127**
 - 8.1 Games for the parabolic p -Laplacian — 127
 - 8.1.1 Viscosity solutions for parabolic problems — 127
 - 8.1.2 (p, ϵ) -parabolic functions and Tug-of-War games — 128
 - 8.1.3 Game value convergence — 132
 - 8.2 Games for parabolic problems with eigenvalues of the Hessian — 139
 - 8.2.1 Preliminaries on viscosity solutions — 142
 - 8.2.2 Parabolic random walk for λ_j — 143
 - 8.3 Asymptotic behavior as $t \rightarrow \infty$ — 151
 - 8.3.1 PDE arguments — 154
 - 8.3.2 Probabilistic arguments — 160
 - 8.4 Comments — 167

- 9 Free boundary problems — 169**
 - 9.1 Gradient constraints — 169
 - 9.1.1 Play or sell the turn Tug-of-War — 170
 - 9.1.2 Dynamic programming principle — 172
 - 9.1.3 Game value convergence — 175
 - 9.2 A free boundary problem — 181
 - 9.2.1 Viscosity solutions — 183
 - 9.2.2 Pay or Leave Tug-of-War — 184
 - 9.2.3 Dynamic Programming Principle — 186
 - 9.2.4 Game value convergence — 186
 - 9.3 Comments — 191

A	Viscosity solutions — 193
A.1	Basic definitions — 193
A.1.1	Elliptic problems — 193
A.1.2	Parabolic problems — 196
A.1.3	Dirichlet boundary conditions — 200
A.2	Uniqueness — 200
A.3	Existence — 201

B	Probability theory — 203
B.1	Stochastic processes — 203
B.2	Optional stopping theorem — 204

Bibliography — 207

Notations — 213

Index — 215