An introduction to data-driven auction theory

Noureddine EL KAROUI , UC Berkeley and Criteo Research

Mots-clés : Auctions Theory, Learning, ...

I will review classic auction formats and associated theory. I will focus in particular on sealed-bid first price and second price auctions, as well as the Myerson auction which is optimal from the seller standpoint. The talk will concentrate on the classic economic standpoint, though time permitting I may introduce recent results linking auction theory and learning theory.

Références

Noureddine EL KAROUI , UC Berkeley and Criteo Research