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Publications

1. *Potential games in volatile environments*, *Games and Economic Behavior*, Volume 72, Issue 1, 2011, pp. 271 - 287

2. *Stochastic Stability in asymmetric binary choice coordination games.* *Games and Economic Behavior*, 2012, Volume 75 2012, pp. 372 - 401

3. *Co-Evolutionary dynamics and Bayesian interaction games*, *International Journal of Game theory*, 2013, Volume 42, Issue 1, pp. 179 - 210

4. *Evolution of Social Networks* (w/ T. Hellmann), *European Journal of Operational Research*, 2014, Vol. 234(3): pp. 583 - 596.

5. *Constrained Interaction and Social Coordination* (w/ Simon Weidenholzer), *Journal of Economic Theory*, 2014, Vol. 152, pp. 41 - 63

6. *A Limit Theorems for Markov decision processes Journal of Dynamics and Games*, Pages: 639 - 659, Volume 1, Issue 4, October 2014

7. *Large deviations and stochastic stability in the small noise double limit* (w/ Bill Sandholm), *Theoretical Economics*, 2016, 11, pp. 279-355

8. *On repeated games with imperfect public monitoring: From discrete to continuous time* (with Jan-Henrik Steg) *Journal of Dynamics and Games*, Volume 4, Issue 1, January 2017

9. *Sample Path Large Deviations for Stochastic Evolutionary Game Dynamics* (w/ Bill Sandholm), *Mathematics of Operations Research*, 2018, Vol. 43, No. 4, pp. 1348-1377

10. *On the convergence of Gradient-like flows with noisy gradient input* (w/ P. Mertikopoulos), *SIAM Journal on Optimization*, 2018, Vol. 28, No. 1, pp. 163-197

11. *Stochastic Mirror Descent Dynamics and Their Convergence in Monotone Variational Inequalities* (w/ P. Mertikopoulos) , *Journal of Optimization Theory and Applications*, 2018, Vol. 179, Issue 3, pp. 838-867

12. *Multi-agent online learning in time-varying games* (w/ B. Duvocelle, D. Vermeulen and P. Mertikopoulos). forthcoming *Mathematics of Operations Research*

13. *Preface to the Special Issue on "Games, Dynamics and Optimization"* (w/ R.I. Bot) Applied Mathematics & Optimization, 81, 651–654 (2020).

14. *Hessian-Barrier Algorithm for linearly constrained optimization problems* (w/ I. Bomze, P. Mertikopoulos and W. Schachinger). *SIAM Journal on Optimization*, 2019, Vol. 29, No.3, pp. 2100-2127.

15. *Convergent noisy forward-backward-forward algorithms in non-monotone variational inequalities* (w/ P. Mertikopoulos). IFAC-PapersOnLine, 52(3):120–125, 2019.

16. *Mini-batch Forward-Backward-Forward Methods for solving Stochastic Variational inequalities* (w/ R. I. Bot, P. Mertikopoulos and P.V. Vuong), *Stochastic Systems*, 2021, Vol. 11, No.2, pp. 112-139.

17. *Incentive compatibility in sender-receiver stopping games* (w/ Aditya Aradhye, János Flesch and Dries Vermeulen) *Games and Economic Behavior*, 2023.

18. *Inducing strong convergence of trajectories in dynamical systems associated to monotone inclusions with composite structure* (w/ R.I. Bot, S.M. Grad and D. Meier), 2020, *Advances in Nonlinear Analysis*, vol. 10, no. 1, 2021, pp. 450-476

19. *Generalized self-concordant analysis of Frank-Wolfe algorithms* (w/ P. Dvurechensky, K. Safin and S. Shtern), *Mathematical Programming*, 2022

20. *Computing Dynamic User Equilibrium on Large-Scale Networks Without Knowing Global Parameters.* (w/ D.V. Thong, A. Gibali and P.V. Vuong) *Netw Spat Econ 21*, 735–768 (2021).

21. *First-order methods for Convex Optimization* (w/ P. Dvurechensky and S. Shtern), 2021, *EURO Journal on Computational Optimization, Vol. 9, 2021.*

22. *Large deviations and Stochastic stability in Population Games* (w/ S. Arigapudi and W. H. Sandholm) *Journal of Dynamics & Games*

23. *A competitive search game with a moving target* (w/ B.Duvocelle, J. Flesch and D. Vermeulen), Forthcoming: *European Journal of Operational Research*

24. *Mini-batch stochastic three-operator splitting for distributed optimization* (w. B. Franci) (2022). IEEE Control & System Letters, 2022

25. *Stochastic Relaxed Inertial Forward-Backward-Forward splitting for Monotone Inclusions in Hilbert spaces* (w. Cui, S., Shanbhag, U. and P.V. Vuong) *Computational Optimization and Applications*, 83, 465–524 (2022)

26. *A relaxation-based probabilistic approach for PDE-constrained optimization under uncertainty with pointwise state constraints* (w/ Kouri, D.P., & Surowiec, T.M.). *Computational Optimization and Applications* 85, 441–478 (2023). https://doi.org/10.1007/s10589-023-00461-8

27. *Distributed Random Block-Coordinate descent methods for ill-posed composite convex optimisation problems* (w/ P. Jacquot), 2023 in: *Fixed Point Theory Algorithms Sci Eng*, 14 (2023).

28. *Hessian barrier algorithms for non-convex conic optimization* (w/ P. Dvurechensky) *Mathematical Programming* (2024).

29. *A regularized variance-reduced modified extragradient method for stochastic hierarchical games*, 2024, *arXiv preprint arXiv:2302.06497.* (w/ S. Cui and U. Shanbhag)

30. *A conditional gradient homotopy method with applications to Semidefinite Programming arXiv preprint arXiv:2207.03101* (w/ P. Dvurechensky and S. Shtern)

31. *Tikhonov regularized exterior penalty dynamics for constrained variational inequalities.* (w/ S. Qu), IEEE Control & System Letters, 2024, Vol. 8

32. *Derivative-free stochastic bilevel optimization for inverse problems* (w/ Weissmann, S., & van Leeuwen, T.) (2024). arXiv preprint arXiv:2411.18100.

33. *Asymptotic behavior of penalty dynamics for constrained variational inequalities* (w/ Qu, S. & Peypouquet, J.) (2025). arXiv preprint arXiv:2503.03902. (forthcoming in —*Applied Mathematics & Optimization.*

34. *Complexity guarantees for risk-neutral generalized Nash equilibrium problems* (w./Tao, H., Iannelli, A., Marschner, M., Shanbhag, U. V., & Cui, S. (2025). arXiv preprint arXiv:2506.11409 (submitted for publication to IEEE TAC)

Conference Proceedings

1. *Tikhonov regularized exterior penalty methods for hierarchical variational inequalities* (w./M. Marschner) 64th IEEE Conference on Decision and Control, 2025

2. *An Online Feasible Point Method for Benign Generalized Nash Equilibrium Problems* (w./ Sachs, S., Hadiji, H., van Erven, T)), The 36th International Conference on Algorithmic Learning Theory, 2025

3. *A Gauss-Seidel method for solving multi-leader-multi-follower games* (w/ F. Fabiani, B. Franci, S. Sagratella, M. Schmidt), 2025 23rd European Control Conference (ECC)

4. *Barrier Algorithms for Constrained Non-Convex Optimization* (w/ P. Dvurechensky), ICML 2024

5. *Proximal-like algorithms for equilibrium seeking in mixed-integer Nash equilibrium problems* (w/ F. Fabiani, B. Franci, S. Sagratella, M. Schmidt). IEEE 61-st Conference on Decision and Control (CDC), 2022.

6. *A privacy-preserving distributed computational approach for distributed locational marginal prices* (w/ O. Bilenne, P. Jacquot, N. Oudjane, and C. Wan), IEEE 61st Conference on Decision and Control (CDC), 2022.

7. *Equilibrium Tracking and Convergence in Dynamic Games* (w/ P. Mertikopoulos). In: IEEE 60th Conference on Decision and Control (CDC), 2021

8. *A relaxed-inertial forward-backward- forward algorithm for stochastic generalized Nash equilibrium seeking* (w/ S. Cui, B. Franci, S. Grammatico, U. V Shanbhag). In: IEEE 60th Conference on Decision and Control (CDC).

9. *Distributed Convergence to Nash equilibrium in continuous games with Noisy first-order feedback* (w/ P. Mertikopoulos). In: 56th IEEE Conference on Decision and Control (CDC), 2017

10. *On the convergence of stochastic Forward-backward-forward algorithms with Variance reduction in Pseudo-Monotone Variational Inequality Problems* (w/ R.I. Bot, P. Mertikopoulos and P.T Vuong) (NIPS 2018 Smooth Games Optimization and Machine Learning Workshop)

11. *Distributed forward-backward (half) forward algorithms for generalized Nash equilibrium seeking* (w/ B. Franci and S. Grammatico), European Control Conference (ECC) 2020

12. *Self-concordant analysis of Frank-Wolfe algorithms* (w/ P. Dvurechensky, P. Ostroukov, K. Safin and S, Shtern), ICML2020