Résumé

We consider two intimately connected stopping problems for the Wiener process. The first problem, usually called, the Skorokhod problem, is formulated as follows:

Find a stopping time, $T$, such that the distribution of the stopped process $W(T)$ coincides with a given distribution. In the setting of Shiryaev's embedding problem one needs to find a stopping time, $T$, in a natural $W$-filtration with a given distribution of $T$. We discuss a randomization approach to these problems clarifying their connection.