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Dynamic Games in Economics

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Dynamic Games And Applications In Economics

Maria Luisa Petit



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Advances in Dynamic Games Alain Haurie, Shigeo Muto, Leon A. Petrosjan, T. E. S. Raghavan, 2007-04-03 This book an outgrowth of the 10th International Symposium on Dynamic Games presents current developments of the theory of dynamic games and its applications The text uses dynamic game models to approach and solve problems pertaining to pursuit evasion marketing finance climate and environmental economics resource exploitation as well as auditing and tax evasions It includes chapters on cooperative games which are increasingly drawing dynamic approaches to their classical solutions **Advances**

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Jorgensen, Marc Quincampoix, Thomas L. Vincent, 2007-04-13 This collection of selected contributions gives an account of

recent developments in dynamic game theory and its applications covering both theoretical advances and new applications of dynamic games in such areas as pursuit evasion games ecology and economics Written by experts in their respective disciplines the chapters include stochastic and differential games dynamic games and their applications in various areas such as ecology and economics pursuit evasion games and evolutionary game theory and applications The work will serve as a state of the art account of recent advances in dynamic game theory and its applications for researchers practitioners and advanced students in applied mathematics mathematical finance and engineering Advances in Dynamic Game Theory Steffen Jorgensen, Marc Quincampoix, Thomas L. Vincent, 2008-11-01 This collection of selected contributions gives an account of recent developments in dynamic game theory and its applications covering both theoretical advances and new applications of dynamic games in such areas as pursuit evasion games ecology and economics Written by experts in their respective disciplines the chapters include stochastic and differential games dynamic games and their applications in various areas such as ecology and economics pursuit evasion games and evolutionary game theory and applications The work will serve as a state of the art account of recent advances in dynamic game theory and its applications for researchers practitioners and advanced students in applied mathematics mathematical finance and engineering *A Survey of Dynamic Games in Economics* Ngo Van Long, 2010 This book provides readers with a comprehensive survey of models of dynamic games in economics including an extensive coverage of numerous fields of applications It will also discuss and explain main concepts and techniques used in dynamic games and inform readers of its major developments while equipping them with tools and ideas that will aid in the formulation of solutions for problems A Survey of Dynamic Games in Economics will interest those who wish to study more about the conceptions approaches and models that are applied in the domain of dynamic games Advances in Dynamic Games and Applications Jerzy A. Filar, Vladimir Gaitsgory, Koichi Mizukami, 2012-12-05 Modern game theory has evolved enormously since its inception in the 1920s in the works of Borel and von Neumann and since publication in the 1940s of the seminal treatise Theory of Games and Economic Behavior by von Neumann and Morgenstern The branch of game theory known as dynamic games is to a significant extent descended from the pioneering work on differential games done by Isaacs in the 1950s and 1960s Since those early decades game theory has branched out in many directions spanning such diverse disciplines as mathematics economics electrical and electronics engineering operations research computer science theoretical ecology environmental science and even political science The papers in this volume reflect both the maturity and the vitality of modern day game theory in general and of dynamic games in particular The maturity can be seen from the sophistication of the theorems proofs methods and numerical algorithms contained in these articles The vitality is manifested by the range of new ideas new applications the number of young researchers among the authors and the expanding worldwide coverage of research centers and institutes where the contributions originated *Advances in Dynamic Games and Applications* Jerzy A. Filar, Vladimir Gaitsgory, Koichi

Mizukami, 2000-03-30 Modern game theory has evolved enormously since its inception in the 1920s in the works of Borel and von Neumann and since publication in the 1940s of the seminal treatise *Theory of Games and Economic Behavior* by von Neumann and Morgenstern. The branch of game theory known as dynamic games is to a significant extent descended from the pioneering work on differential games done by Isaacs in the 1950s and 1960s. Since those early decades game theory has branched out in many directions spanning such diverse disciplines as mathematics, economics, electrical and electronics engineering, operations research, computer science, theoretical ecology, environmental science, and even political science. The papers in this volume reflect both the maturity and the vitality of modern day game theory in general and of dynamic games in particular. The maturity can be seen from the sophistication of the theorems, proofs, methods, and numerical algorithms contained in these articles. The vitality is manifested by the range of new ideas, new applications, the number of young researchers among the authors, and the expanding worldwide coverage of research centers and institutes where the contributions originated.

Advances in Dynamic Games and Their Applications Pierre Bernhard, Vladimir Gaitsgory, Odile Pourtallier, 2009-04-14 This book presents current advances in the theory of dynamic games and their applications in several disciplines. The selected contributions cover a variety of topics ranging from purely theoretical developments in game theory to numerical analysis of various dynamic games and then progressing to applications of dynamic games in economics, finance, and energy supply. A unified collection of state of the art advances in theoretical and numerical analysis of dynamic games and their applications, the work is suitable for researchers, practitioners, and graduate students in applied mathematics, engineering, economics, as well as environmental and management sciences.

New Trends in Dynamic Games and Applications Jan G. Olsder, 2012-12-06 The theory of dynamic games is very rich in nature and very much alive. If the reader does not already agree with this statement, I hope he/she will surely do so after having consulted the contents of the current volume. The activities which fall under the heading of dynamic games cannot easily be put into one scientific discipline. On the theoretical side, one deals with differential games, difference games, the underlying models are described by differential respectively difference equations, and games based on Markov chains with deterministic and stochastic games, zero sum and nonzero sum games, two player and many player games, all under various forms of equilibria. On the practical side, one sees applications to economics, stimulated by the recent Nobel prize for economics which went to three prominent scientists in game theory, biology, management science, and engineering. The contents of this volume are primarily based on selected presentations made at the Sixth International Symposium on Dynamic Games and Applications held in St. Jovite, Quebec, Canada, 13-15 July 1994. Every paper that appears in this volume has passed through a stringent reviewing process, as is the case with publications for archival technical journals. This conference, as well as its predecessor which was held in Grimentz, 1992, took place under the auspices of the International Society of Dynamic Games (ISDG), established in 1990. One of the activities of the ISDG is the publication of these Annals. The contributions in this volume

have been grouped around five themes Control Theory and Dynamic Games in Economic Policy Analysis Maria Luisa Petit,1990 This book deals with the stabilisation and control of centralised policy making and its economic implications

Dynamic Games in Economics Josef Haunschmied,Vladimir M. Veliov,Stefan Wrzaczek,2014-07-08 Dynamic game theory serves the purpose of including strategic interaction in decision making and is therefore often applied to economic problems This book presents the state of the art and directions for future research in dynamic game theory related to economics It was initiated by contributors to the 12th Viennese Workshop on Optimal Control Dynamic Games and Nonlinear Dynamics and combines a selection of papers from the workshop with invited papers of high quality *New Trends in Dynamic Games and Applications* Jan G. Olsder,1995-12-01 The theory of dynamic games is very rich in nature and very much alive If the reader does not already agree with this statement I hope he she will surely do so after having consulted the contents of the current volume The activities which fall under the heading of dynamic games cannot easily be put into one scientific discipline On the theoretical side one deals with differential games difference games the underlying models are described by differential respectively difference equations and games based on Markov chains with deterministic and stochastic games zero sum and nonzero sum games two player and many player games all under various forms of equilibria On the practical side one sees applications to economics stimulated by the recent Nobel prize for economics which went to three prominent scientists in game theory biology management science and engineering The contents of this volume are primarily based on selected presentations made at the Sixth International Symposium on Dynamic Games and Applications held in St Jovite Quebec Canada 13 15 July 1994 Every paper that appears in this volume has passed through a stringent reviewing process as is the case with publications for archival technical journals This conference as well as its predecessor which was held in Grimentz 1992 took place under the auspices of the International Society of Dynamic Games ISDG established in 1990 One of the activities of the ISDG is the publication of these Annals The contributions in this volume have been grouped around five themes *Games And Dynamic Games* Alain Haurie,Jacek B Krawczyk,Georges Zaccour,2012-03-23 Dynamic games arise between players individuals firms countries animals etc when the strategic interactions among them recur over time and decisions made during one period affect both current and future payoffs Dynamic games provide conceptually rich paradigms and tools to deal with these situations This volume provides a uniform approach to game theory and illustrates it with present day applications to economics and management including environmental with the emphasis on dynamic games At the end of each chapter a case study called game engineering GE is provided to help readers understand how problems of high social priority such as environmental negotiations exploitation of common resources can be modeled as games and how solutions can be engineered *Dynamic Games: Theory and Applications* Alain Haurie,Georges Zaccour,2005-05-06 Dynamic games continue to attract strong interest from researchers interested in modelling competitive as well as conflict situations exhibiting an intertemporel aspect Applications of dynamic games have proven to be a suitable methodology to study the

behaviour of players decision makers and to predict the outcome of such situations in many areas including engineering economics management science military biology and political science Dynamic Games Theory and Applications collects thirteen articles written by established researchers It is an excellent reference for researchers and graduate students covering a wide range of emerging and revisited problems in both cooperative and non cooperative games in different areas of applications especially in economics and management science

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