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Cooperative Stochastic Differential Games



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mathematics computer science and business It also serves as a handbook for researchers and practitioners in the field The authors have strived to produce a text that is pleasant to read informative and rigorous one that reveals both the beautiful nature of the discipline and its practical side Monitoring Cooperative Equilibria in a Stochastic Differential Game Alain Haurie, Jacek B. Krawczyk, 2010 This paper deals with a class of equilibria which are based on the use of memory strategies in the context of continuous time stochastic differential games In order to get interpretable results we will focus the study on a stochastic differential game model of the exploitation of one species of fish by two competing fisheries We explore the possibility of defining a so called cooperative equilibrium which will implement a fishing agreement In order to obtain that equilibrium one defines a monitoring variable and an associated retaliation scheme Depending on the value of the monitoring variable which provides some evidence of a deviation from the agreement the probability increases that the mode of a game will change from a cooperative to a punitive one Both the monitoring variable and the parameters of this jump process are design elements of the cooperative equilibrium A cooperative equilibrium designed in this way is a solution concept for a switching diffusion game We solve that game using the sufficient conditions for a feedback equilibrium which are given by a set of coupled HJB equations A numerical analysis approximating the solution of the HJB equations through an associated Markov game enables us to show that there exist cooperative equilibria which dominate the classical feedback Nash equilibrium of the original diffusion game model Subgame Consistent Cooperation David W.K. Yeung, Leon A. Petrosyan, 2016-09-23 Strategic behavior in the human and social world has been increasingly recognized in theory and practice It is well known that non cooperative behavior could lead to suboptimal or even highly undesirable outcomes Cooperation suggests the possibility of obtaining socially optimal solutions and the calls for cooperation are prevalent in real life problems Dynamic cooperation cannot be sustainable if there is no guarantee that the agreed upon optimality principle at the beginning is maintained throughout the cooperation duration It is due to the lack of this kind of guarantees that cooperative schemes fail to last till its end or even fail to get started The property of subgame consistency in cooperative dynamic games and the corresponding solution mechanism resolve this classic problem in game theory This book is a comprehensive treatise on subgame consistent dynamic cooperation covering the up to date state of the art analyses in this important topic It sets out to provide the theory solution techniques and applications of subgame consistent cooperation in a wide spectrum of paradigms for analysis which includes cooperative dynamic game models with stochastic state dynamics with uncertain future payoffs with asynchronous players horizons with random cooperation duration with control spaces switching and with transferable and nontransferable payoffs The book would be a significant research reference text for researchers in game theory economists applied mathematicians policy makers corporate decision makers and graduate students in applied mathematics game theory decision sciences economics and management sciences **Dynamic Games: Theory and Applications** Alain Haurie, Georges Zaccour, 2005-12-06 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 Advances in Dynamic Game Theory Steffen Jorgensen, Marc Quincampoix, Thomas L. Vincent, 2007-11-15 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 Durable-Strategies Dynamic Games David W. K. Yeung, Leon A. Petrosyan, 2022-03-31 Durable strategies that have prolonged effects are prevalent in real world situations Revenue generating investments toxic waste disposal long lived goods regulatory measures coalition agreements diffusion of knowledge advertisement and investments to accumulate physical capital are concrete and common examples of durable strategies This book provides an augmentation of dynamic game theory and advances a new game paradigm with durable strategies in decision making schemes It covers theories solution techniques and the applications of a general class of dynamic games with multiple durable strategies Non cooperative equilibria and cooperative solutions are derived along with advanced topics including random termination asynchronous game horizons and stochastic analysis The techniques presented here will enable readers to solve numerous practical dynamic interactive problems with durable strategies This book not only expands the scope of applied dynamic game theory but also provides a solid foundation for further theoretical and technical advancements As such it will appeal to scholars and students of quantitative economics game theory operations research and computational mathematics Not too many new concepts have been introduced in dynamic games since their inception The introduction of the concept of durable strategies changes this trend and yields important contributions to environmental and business applications Du an M Stipanovi Professor University of Illinois at Urbana Champaign Before this book the field simply did not realize that most of our strategies are durable and entail profound effects in the future Putting them into the mathematical framework of dynamic games is a great innovative effort Vladimir Turetsky Professor Ort Braude College Durable strategies Dynamic Games is truly a world leading addition to the field of dynamic games It is a much

needed publication to tackle increasingly crucial problems under the reality of durable strategies Vladimir Mazalov Director of Mathematical Research Russian Academy of Sciences President of the International Society of Dynamic Games

Stochastic Differential Games. Theory and Applications Kandethody M. Ramachandran, Chris P. Tsokos, 2012-01-05 The subject theory is important in finance economics investment strategies health sciences environment industrial Game Theory and Applications. Volume 13 L. A. Petrosian, V. V. Mazalov, 2008 This volume brings together papers of well known specialists in game theory and adjacent problems It presents the basic results in dynamic games stochastic games applications of game theorectical methods in ecology and economics and the methodological aspects International Journal of Mathematics, Game Theory, and Algebra ,2006 **Proceedings of the** of game theory **Steklov Institute of Mathematics** ,2000 Mathematical Reviews ,2008 **Essays on Pareto Optimality in Cooperative Games** Yaning Lin, Weihai Zhang, 2022-09-21 The book focuses on Pareto optimality in cooperative games Most of the existing works focus on the Pareto optimality of deterministic continuous time systems or for the regular convex LQ case To expand on the available literature we explore the existence conditions of Pareto solutions in stochastic differential game for more general cases In addition the LQ Pareto game for stochastic singular systems Pareto based guaranteed cost control for uncertain mean field stochastic systems and the existence conditions of Pareto solutions in cooperative difference game are also studied in detail Addressing Pareto optimality for more general cases and wider systems is one of the major features of the book making it particularly suitable for readers who are interested in multi objective optimal control Accordingly it offers a valuable asset for researchers engineers and graduate students in the fields of control theory and control engineering economics management science mathematics etc Proceedings of the 1970 IEEE Symposium on Adaptive Processes (9th): Decision and Control, 1970 Trigger Strategy Equilibriums in Stochastic Differential Games with Information Time Lags Tao Yao, Susan H. Xu, Bin Jiang, 2011 In the current literature of differential games most studies formulate optimal strategies in feedback Markovian equilibriums and ignore repeated interactions among players In many real world settings however the competitors action history may have impacts on a firm's decisions. This paper considers the production strategies for several competing firms in an oligopolistic industry A firm's profit is determined by a continuous time stochastic demand shock process together with the production strategies of all firms in the industry A firm's decision is only observable by other firms after an information time lag induced by the production lead time We study a history dependent trigger strategy whereby firms adopt the cooperative strategy until a firm fails to do so and thereafter punish the deviating firm by applying the noncooperative equilibrium We show that as long as the information time lag is less than a threshold the trigger strategy is both a Nash equilibrium and a Pareto optimum We obtain the analytical solutions to the threshold and investigate how the threshold is affected by market growth rate market volatility the number of competitors in the industry and the risk free rate Moreover we investigate the repeated games in a continuous time setting and provide a

tractable approach to derive the trigger type repeated equilibrium in a Nash Cournot framework While the derivation of equilibrium strategies in a stochastic continuous time setting can be quite challenging we obtain a solution that is not only analytically simple but also practically applicable Proceedings of the ... IEEE Symposium on Adaptive Processes ... Decision and Control ,1970 The Engineering Index Annual ,1989 Since its creation in 1884 Engineering Index has covered virtually every major engineering innovation from around the world It serves as the historical record of virtually every major engineering innovation of the 20th century Recent content is a vital resource for current awareness new production information technological forecasting and competitive intelligence The world s most comprehensive interdisciplinary engineering database Engineering Index contains over 10.7 million records Each year over 500 000 new abstracts are added from over 5 000 scholarly journals trade magazines and conference proceedings Coverage spans over 175 engineering disciplines from over 80 countries Updated weekly Proceedings of the ... IEEE International Conference on Fuzzy Systems ,1999

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