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In game theory, differential games are a group of problems related to the modeling and analysis of conflict in the context of a

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dynamical system. More specifically, a state variable or variables evolve over time according to a differential equation. Early analyses reflected military interests, considering two actors—the pursuer and the evader—with diametrically opposed goals.

Differential game - Wikipedia

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optimization scheme called
receding cooperative game
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decomposition iterative
direct method are proposed
for numerically solving the
complex distributed dynamic
optimization based on
cooperative differential
games.

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Two distributed dynamic
optimization structures,
receding noncooperative game
optimization (RNGO) and
receding cooperative game
optimization (RCGO), are
presented for analyzing
distributed dynamic
optimization for chemical
process networks. Moreover,
to solve these distributed

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Distributed Dynamic Optimization for Chemical Process ...

Differential Games, John Wiley and Sons, 1965. The Isaacs Award [edit] The executive board of the International Society of Dynamic Games decided in 2003 to establish a prize to recognize the "outstanding contribution to the theory and applications of dynamic games" of two scholars at each of its symposium, starting in 2004.

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Game theory is the theory of social situations, and the majority of research into the topic focuses on how groups of people interact by developing formulas and algorithms to identify optimal strategies and to predict the outcome of interactions. Only fifty years old, it has already revolutionized economics and finance, and is spreading rapidly to a wide variety of fields. LQ Dynamic Optimization and Differential Games is an assessment of the state of the art in its field and the

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first modern book on linear-quadratic game theory, one of the most commonly used tools for modelling and analysing strategic decision making problems in economics and management. Linear quadratic dynamic models have a long tradition in economics, operations research and control engineering; and the author begins by describing the one-decision maker LQ dynamic optimization problem before introducing LQ differential games. Covers cooperative and non-cooperative scenarios, and treats the standard information structures (open-loop and feedback). Includes real-

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Life economic examples to illustrate theoretical concepts and results. Presents problem formulations and sound mathematical problem analysis. Includes exercises and solutions, enabling use for self-study or as a course text. Supported by a website featuring solutions to exercises, further examples and computer code for numerical examples. LQ Dynamic Optimization and Differential Games offers a comprehensive introduction to the theory and practice of this extensively used class of economic models, and will appeal to applied mathematicians and

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econometricians as well as researchers and senior undergraduate/graduate students in economics, mathematics, engineering and management science.

This book has been written to address the increasing number of Operations Research and Management Science problems (that is, applications) that involve the explicit consideration of time and of gaming among multiple agents. It is a book that will be used both as a textbook and as a reference and guide by those whose work involves the theoretical aspects of dynamic optimization and

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Since its initial publication, this text has defined courses in dynamic optimization taught to economics and management science students. The two-part treatment covers the calculus of variations and optimal control. 1998 edition.

Twenty papers are devoted to the treatment of a wide spectrum of problems in the theory and applications of dynamic games with the emphasis on pursuit-evasion differential games. The problem of capturability is thoroughly investigated,

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also the problem of noise-corrupted (state) measurements. Attention is given to aerial combat problems and their attendant modelling issues, such as variable speed of the combatants, the three-dimensionality of physical space, and the combat problem, i.e. problems related to 'role determination'.

The goal of this textbook is to introduce students to the stochastic analysis tools that play an increasing role in the probabilistic approach to optimization problems, including stochastic control and

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stochastic differential games. While optimal control is taught in many graduate programs in applied mathematics and operations research, the author was intrigued by the lack of coverage of the theory of stochastic differential games. This is the first title in SIAM's Financial Mathematics book series and is based on the author's lecture notes. It will be helpful to students who are interested in stochastic differential equations (forward, backward, forward-backward); the probabilistic approach to stochastic control (dynamic programming and the stochastic maximum

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principle); and mean field games and control of McKean-Vlasov dynamics. The theory is illustrated by applications to models of systemic risk, macroeconomic growth, flocking/schooling, crowd behavior, and predatory trading, among others.

Definitive work draws on game theory, calculus of variations, and control theory to solve an array of problems: military, pursuit and evasion, athletic contests, many more. Detailed examples, formal calculations. 1965 edition.

A comprehensive, self-

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contained survey of the theory and applications of differential games, one of the most commonly used tools for modelling and analysing economics and management problems which are characterised by both multiperiod and strategic decision making. Although no prior knowledge of game theory is required, a basic knowledge of linear algebra, ordinary differential equations, mathematical programming and probability theory is necessary. Part One presents the theory of differential games, starting with the basic concepts of game theory and going on to cover control theoretic

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models, Markovian equilibria with simultaneous play, differential games with hierarchical play, trigger strategy equilibria, differential games with special structures, and stochastic differential games. Part Two offers applications to capital accumulation games, industrial organization and oligopoly games, marketing, resources and environmental economics.

Various imperfections in existing market systems prevent the free market from serving as a truly efficient allocation mechanism, but optimization of economic

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activities provides an effective remedial measure. Cooperative optimization claims that socially optimal and individually rational solutions to decision problems involving strategic action over time exist. To ensure that cooperation will last throughout the agreement period, however, the stringent condition of subgame consistency is required. This textbook presents a study of subgame consistent economic optimization, developing game-theoretic optimization techniques to establish the foundation for an effective policy menu to tackle the suboptimal behavior that the

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conventional market
mechanism fails to resolve.

A rigorous introduction to
optimal control theory, with
an emphasis on applications
in economics. This book
bridges optimal control
theory and economics,
discussing ordinary
differential equations,
optimal control, game
theory, and mechanism design
in one volume. Technically
rigorous and largely self-
contained, it provides an
introduction to the use of
optimal control theory for
deterministic continuous-
time systems in economics.
The theory of ordinary
differential equations

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(ODEs) is the backbone of the theory developed in the book, and chapter 2 offers a detailed review of basic concepts in the theory of ODEs, including the solution of systems of linear ODEs, state-space analysis, potential functions, and stability analysis. Following this, the book covers the main results of optimal control theory, in particular necessary and sufficient optimality conditions; game theory, with an emphasis on differential games; and the application of control-theoretic concepts to the design of economic mechanisms. Appendixes

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provide a mathematical review and full solutions to all end-of-chapter problems. The material is presented at three levels: single-person decision making; games, in which a group of decision makers interact strategically; and mechanism design, which is concerned with a designer's creation of an environment in which players interact to maximize the designer's objective. The book focuses on applications; the problems are an integral part of the text. It is intended for use as a textbook or reference for graduate students, teachers, and researchers interested in applications

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of control theory beyond its classical use in economic growth. The book will also appeal to readers interested in a modeling approach to certain practical problems involving dynamic continuous-time models.

This book focuses on various aspects of dynamic game theory, presenting state-of-the-art research and serving as a guide to the vitality and growth of the field. A valuable reference for researchers and practitioners in dynamic game theory, it covers a broad range of topics and applications, including repeated and stochastic

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games, differential dynamic games, optimal stopping games, and numerical methods and algorithms for solving dynamic games. The diverse topics included will also benefit researchers and graduate students in applied mathematics, economics, engineering, systems and control, and environmental science.

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