

Differential Games

A Concise Introduction

Jiongmin Yong



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Differential Games A Concise Introduction

**James Nation, Irina Trofimova, John D.
Rand, William Sulis**



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Applied Mechanics Reviews, 1973

Reinforcement Learning for Optimal Feedback Control Rushikesh Kamalapurkar, Patrick Walters, Joel Rosenfeld, Warren

Dixon,2018-05-10 Reinforcement Learning for Optimal Feedback Control develops model based and data driven reinforcement learning methods for solving optimal control problems in nonlinear deterministic dynamical systems In order to achieve learning under uncertainty data driven methods for identifying system models in real time are also developed The book illustrates the advantages gained from the use of a model and the use of previous experience in the form of recorded data through simulations and experiments The book s focus on deterministic systems allows for an in depth Lyapunov based analysis of the performance of the methods described during the learning phase and during execution To yield an approximate optimal controller the authors focus on theories and methods that fall under the umbrella of actor critic methods for machine learning They concentrate on establishing stability during the learning phase and the execution phase and adaptive model based and data driven reinforcement learning to assist readers in the learning process which typically relies on instantaneous input output measurements This monograph provides academic researchers with backgrounds in diverse disciplines from aerospace engineering to computer science who are interested in optimal reinforcement learning functional analysis and functional approximation theory with a good introduction to the use of model based methods The thorough treatment of an advanced treatment to control will also interest practitioners working in the chemical process and power supply industry

Hybrid Systems: Computation and Control Rajeev Alur,2004-03-12 This book constitutes the refereed proceedings of the 7th International Workshop on Hybrid Systems Computation and Control HSCC 2004 held in Philadelphia PA USA in March 2004 The 43 revised full papers presented together with an invited article were carefully reviewed and selected from 117 submissions The papers address all current issues in hybrid systems such as tools for analysis and verification control and optimization modeling and engineering applications and emerging topics in programming language support and implementation a special focus is on the interplay between biomolecular networks systems biology formal methods and control of hybrid systems

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

Essays on Pareto Optimality in Cooperative Games Yaning Lin,Weiwei 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

Cognitive Economics Paul Bourguine, 2004-01-08 The social sciences study knowing subjects and their interactions A cognitive turn based on cognitive science has the potential to enrich these sciences considerably Cognitive economics belongs within this movement of the social sciences It aims to take into account the cognitive processes of individuals in economic theory both on the level of the agent and on the level of their dynamic interactions and the resulting collective phenomena This book is a result of a three year experiment in interdisciplinary cooperation in cognitive economics It has the advantage of reflecting joint long term work between economists specialists in cognitive science physicists mathematicians and computer scientists The main aim of the book is to enable any researcher interested in cognitive economics whatever his or her original speciality to grasp essential landmarks in this emerging field Part I of the book provides disciplinary bases Part II is focused on advanced research

Introduction to Differential Games and Control Theory V. N. Lagunov, 1985

A New Lotka-Volterra Model of Competition With Strategic Aggression Elisa Affili, Serena Dipierro, Luca Rossi, Enrico Valdinoci, 2024-08-30 This monograph introduces a new mathematical model in population dynamics that describes two species sharing the same environmental resources in a situation of open hostility Its main feature is the expansion of the family of Lotka Volterra systems by introducing a new term that defines aggression Because the model is flexible it can be applied to various scenarios in the context of human populations such as strategy games competition in the marketplace and civil wars Drawing from a variety of methodologies within dynamical systems ODEs and mathematical biology the authors approach focuses on the dynamical properties of the system This is accomplished by detecting and describing all possible equilibria and analyzing the strategies that may lead to the victory of the aggressive population Techniques typical of two dimensional dynamical systems are used such as asymptotic behaviors regulated by the Poincaré Bendixson Theorem A New Lotka Volterra Model of Competition With Strategic Aggression will appeal to researchers and students studying population dynamics and dynamical systems particularly those interested in the cross section between mathematics and ecology

Modeling, Stochastic Control, Optimization, and Applications George Yin, Qing Zhang, 2019-07-16 This volume collects papers based on invited talks given at the IMA workshop in Modeling Stochastic Control Optimization and Related Applications held at the Institute for Mathematics and Its Applications University of Minnesota during May and June 2018 There were four week long workshops during the conference They are 1 stochastic control computation methods and applications 2 queueing theory and networked systems 3 ecological and biological applications and 4 finance and economics applications For broader impacts researchers from different fields covering both theoretically oriented and application intensive areas were invited to participate in the conference It brought

together researchers from multi disciplinary communities in applied mathematics applied probability engineering biology ecology and networked science to review and substantially update most recent progress As an archive this volume presents some of the highlights of the workshops and collect papers covering a broad range of topics

Formal Descriptions of Developing Systems James Nation,Irina Trofimova,John D. Rand,William Sulis,2012-12-06 A cutting edge survey of formal methods directed specifically at dealing with the deep mathematical problems engendered by the study of developing systems in particular dealing with developing phase spaces changing components structures and functionalities and the problem of emergence Several papers deal with the modelling of particular experimental situations in population biology economics and plant and muscle developments in addition to purely theoretical approaches Novel approaches include differential inclusions and viability theory growth tensors archetypal dynamics ensembles with variable structures and complex system models The papers represent the work of theoreticians and experimental biologists psychologists and economists The areas covered embrace complex systems the development of artificial life mathematics computer science biology and psychology

A Concise Introduction to Classical Mechanics Vakhtang Putkaradze,2025-06-03 Mechanics is one of the oldest and most foundational subjects in undergraduate curricula for mathematicians physicists and engineers Traditionally taught through a classical or analytical approach modern advancements have introduced a geometric perspective that has found applications in diverse fields such as machine learning climate research satellite navigation and more This book bridges the gap between classical mechanics and its modern geometric counterpart Designed for students and educators it presents the essential topics typically required in mechanics courses while integrating a geometric approach to deepen understanding Key features include Clear explanations of core concepts including Lagrangian mechanics variational methods canonical transformations and systems with constraints Numerous solved problems and real world examples to solidify understanding Sample midterms and final exams to help students prepare for coursework and assessments Every chapter includes a looking forward section outlining modern applications of the material The book minimizes mathematical abstraction introducing only the necessary concepts to make the material accessible and practical Whether you re a student looking to master the essentials or an instructor seeking a fresh perspective this book provides a comprehensive approachable and modern exploration of mechanics

Seminar on Stochastic Analysis, Random Fields and Applications V Robert Dalang,Marco Dozzi,Francesco Russo,2008-03-12 This volume contains refereed research or review papers presented at the 5th Seminar on Stochastic Processes Random Fields and Applications which took place at the Centro Stefano Franscini Monte Verit in Ascona Switzerland from May 29 to June 3 2004 The seminar focused mainly on stochastic partial differential equations stochastic models in mathematical physics and financial engineering

Advances in Guidance, Navigation and Control Liang Yan,Haibin Duan,Xiang Yu,2021-11-12 This book features the latest theoretical results and techniques in the field of guidance navigation and control GNC of vehicles and aircraft It covers a range of topics including

but not limited to intelligent computing communication and control new methods of navigation estimation and tracking control of multiple moving objects manned and autonomous unmanned systems guidance navigation and control of miniature aircraft and sensor systems for guidance navigation and control Presenting recent advances in the form of illustrations tables and text it also provides detailed information of a number of the studies to offer readers insights for their own research In addition the book addresses fundamental concepts and studies in the development of GNC making it a valuable resource for both beginners and researchers wanting to further their understanding of guidance navigation and control

Controlled Markov Processes and Viscosity Solutions Wendell H. Fleming, Halil Mete Soner, 2006-02-04 This book is an introduction to optimal stochastic control for continuous time Markov processes and the theory of viscosity solutions It covers dynamic programming for deterministic optimal control problems as well as to the corresponding theory of viscosity solutions New chapters in this second edition introduce the role of stochastic optimal control in portfolio optimization and in pricing derivatives in incomplete markets and two controller zero sum differential games

Encyclopedia of Business Analytics and Optimization Wang, John, 2014-02-28 As the age of Big Data emerges it becomes necessary to take the five dimensions of Big Data volume variety velocity volatility and veracity and focus these dimensions towards one critical emphasis value The Encyclopedia of Business Analytics and Optimization confronts the challenges of information retrieval in the age of Big Data by exploring recent advances in the areas of knowledge management data visualization interdisciplinary communication and others Through its critical approach and practical application this book will be a must have reference for any professional leader analyst or manager interested in making the most of the knowledge resources at their disposal

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