

Differential games in economics and management science

Engelbert Dockner - Steffen Jørgensen
Ngo Van Long - Gerhard Sorger

Differential Games In Economics And Management Science

**Josef Haunschmied, Vladimir M.
Veliov, Stefan Wrzaczek**



Differential Games In Economics And Management Science:

Differential Games in Economics and Management Science Engelbert Dockner, 2000-11-16 A comprehensive self 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 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

Differential Games in Economics and Management Science Engelbert J. Dockner, Steffen Jorgensen, Ngo Van Long, Gerhard Sorger, 2000-11-16 This book is a comprehensive self contained survey of the theory and applications of differential games No prior knowledge of game theory is assumed although a basic knowledge of linear algebra ordinary differential equations and mathematical programming is required This book is designed as a research resource for researchers and scholars as well as a text for advanced undergraduates and first year graduate students Those in all aspects of economics as well as in industrial organizations decision sciences management science marketing operations research and quantitative methods will benefit from this book

Models and Methods in Economics and Management Science Fouad El Ouardighi, Konstantin Kogan, 2013-09-16 With this book distinguished and notable contributors wish to honor Professor Charles S Tapiero s scientific achievements Although it covers only a few of the directions Professor Tapiero has taken in his work it presents important modern developments in theory and in diverse applications as studied by his colleagues and followers further advancing the topics Tapiero has been investigating The book is divided into three parts featuring original contributions covering the following areas general modeling and analysis applications to marketing economy and finance and applications to operations and manufacturing Professor Tapiero is among the most active researchers in control theory in the late sixties he started to enthusiastically promote optimal control theory along with differential games successfully applying it to diverse problems ranging from classical operations research models to finance risk and insurance marketing transportation and operations management conflict management and game theory engineering regional and urban sciences environmental economics and organizational behavior Over the years Professor Tapiero has produced over 300 papers and communications and 14 books which have had a major impact on modern theoretical and applied research Notable among his numerous pioneering scientific contributions are the use of graph theory in the behavioral sciences the modeling of advertising as a random walk the resolution of stochastic zero sum differential games the modeling of quality control as a stochastic

competitive game and the development of impulsive control methods in management Charles Tapiero's creativity applies both in formulating original issues modeling complex phenomena and solving complex mathematical problems

Differential Games in Industrial Economics Luca Lambertini, 2018-04-26 Game theory has revolutionised our understanding of industrial organisation and the traditional theory of the firm Despite these advances industrial economists have tended to rely on a restricted set of tools from game theory focusing on static and repeated games to analyse firm structure and behaviour Luca Lambertini a leading expert on the application of differential game theory to economics argues that many dynamic phenomena in industrial organisation such as monopoly oligopoly advertising R D races can be better understood and analysed through the use of differential games After illustrating the basic elements of the theory Lambertini guides the reader through the main models spanning from optimal control problems describing the behaviour of a monopolist through to oligopoly games in which firms strategies include prices quantities and investments This approach will be of great value to students and researchers in economics and those interested in advanced applications of game theory

Essays on Pollution Control in Economics and Management Science Fouad El Ouardighi, 2025-04-25 The book features contributions that address both environmental economics and environmental management It presents a novel dynamic modeling framework for environmental economics in which environmental absorption efficiency is considered as a time dependent variable with its own dynamics It also introduces several extensions and applications of the model including the possibility of including self regenerating environmental absorption efficiency non cooperative transboundary issues with two superimposed free rider behaviors i e emissions reduction and restoration efforts and deforestation In the environmental management context it puts forward an entirely new dynamic modeling framework Unlike static approaches the model considers both flow and stock variables reflecting the accumulation of pollution over time In turn the book assesses sustainable configurations for supply chain competition providing mathematical insights and managerial recommendations that integrate accumulated pollution aspects and associated negative externalities Overall the book calls for combining environmental economics and environmental management in order to arrive at more realistic empirically grounded models Given its focus the book offers a valuable resource for researchers and graduate students with an interest in addressing pollution control challenges in the fields of economics and management science

Games in Management Science Pierre-Olivier Pineau, Simon Sigué, Sihem Taboubi, 2019-08-14 This book covers a large spectrum of cutting edge game theory applications in management science in which Professor Georges Zaccour has made significant contributions The book consists of 21 chapters and highlights the latest treatments of game theory in various areas including marketing supply chains energy and environmental management and cyber defense With this book former Ph D students and successful research collaborators of Professor Zaccour wish to honor his many scientific achievements

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 *Dynamic Economic Problems with Regime Switches* Josef L. Haunschmied, Raimund M. Kovacevic, Willi Semmler, Vladimir M. Veliov, 2020-11-07 This book presents the state of the art in the relatively new field of dynamic economic modelling with regime switches The contributions written by prominent scholars in the field focus on dynamic decision problems with regime changes in underlying dynamics or objectives Such changes can be externally driven or internally induced by decisions Utilising the most advanced mathematical methods in optimal control and dynamic game theory the authors address a broad range of topics including capital accumulation innovations financial decisions population economics environmental and resource economics institutional change and the dynamics of addiction Given its scope the book will appeal to all scholars interested in mathematical and quantitative economics **Frontiers in Games and Dynamic Games** David Yeung, Shravan Luckraz, Chee Kian Leong, 2020-06-08 This contributed volume presents the state of the art of games and dynamic games featuring several chapters based on plenary sessions at the ISDG China Chapter Conference on Dynamic Games and Game Theoretic Analysis which was held from August 3-5 2017 at the Ningbo campus of the University of Nottingham China The chapters in this volume will provide readers with paths to further research serving as a testimony to the vitality of the field Experts cover a range of theory and applications related to games and dynamic games with topics including Dynamically stable cooperative provision of public goods under non transferable utility Strongly time consistent solutions in cooperative dynamic games Incentive Stackelberg games for stochastic systems Static and inverse Stackelberg games in political economy Cournot and Bertrand competition on symmetric R D networks Numerical Nash equilibria using curvilinear multistart algorithm Markov chain approximation numerical scheme for infinite horizon mean field games *Frontiers in Games and Dynamic Games* will appeal to an interdisciplinary audience of researchers practitioners and graduate students interested in games and dynamic games Trends in Biomathematics: Mathematical Modeling for Health, Harvesting, and Population Dynamics Rubem P. Mondaini, 2019-10-03 This volume offers a collection of carefully selected peer reviewed papers presented at the BIOMAT 2018 International Symposium which was held at the University Hassan II Morocco from October 29th to November 2nd 2018 The topics covered include applications of mathematical modeling in hepatitis B HIV and Chikungunya infections tumor cell dynamics inflammatory processes chemotherapeutic drug effects and population dynamics Also discussing the application of techniques like the generalized stochastic Milevsky Promislov model numerical simulations and convergence of discrete and continuous models it is an invaluable resource on interdisciplinary research in mathematical biology for students researchers and professionals Held every year since 2001 the BIOMAT International

Symposium gathers together in a single conference researchers from Mathematics Physics Biology and affine fields to promote the interdisciplinary exchange of results ideas and techniques promoting truly international cooperation for problem discussion The 2018 edition of BIOMAT International Symposium received contributions by authors from seventeen countries Algeria Brazil Cameroon Canada Chad Colombia France Germany Hungary Italy Mali Morocco Nigeria Poland Portugal Russia and Senegal Selected papers presented at the 2017 edition of this Symposium were also published by Springer in the volume Trends in Biomathematics Modeling Optimization and Computational Problems 978 3 319 91091 8

Stability and Control Processes Nikolay Smirnov, Anna Golovkina, 2022-03-15 The proceedings of the 4th Stability and Control Processes Conference are focused on modern applied mathematics stability theory and control processes The conference was held in recognition of the 90th birthday of Professor Vladimir Ivanovich Zubov 1930 2000 This selection of papers reflects the wide ranging nature of V I Zubov s work which included contributions to the development of the qualitative theory of differential equations the theory of rigid body motion optimal control theory and the theory of electromagnetic fields It helps to advance many aspects of the theory of control systems including questions of motion stability nonlinear oscillations in control systems navigation and reliability of control devices vibration theory and quantization of orbits The disparate applications covered by the book in mechanical systems game theory solid state physics socio economic systems and medical and biological systems control automata and navigation are developments from Professor Zubov s in depth studies on the theory of stability of motion the theory of automatic control and the theory of the motions of optimal processes Stability and Control Processes presents research continuing the legacy of V I Zubov and updates it with sections focused on intelligence based control These proceedings will be of interest to academics professionals working in industry and researchers alike

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

Game Theory in the Social Sciences Luca Lambertini, 2011-03-31 Individuals firms governments and nations behave strategically for good and bad Over the last few decades game theory has been constructed and progressively refined to become the major tool used by social scientists to understand predict and regulate strategic interaction among agents who often have conflicting interests In the surprisingly anodyne jargon of the theory they play games This book offers an introduction to the basic tools of game theory and an overview of a number of applications to real world cases covering the areas of economics politics and international relations Each chapter is accompanied by some suggestions about further reading

The Economics of Innovation Roberto Cellini, Luca Lambertini, 2008-06-30 A collection of original research papers by a number of industrial organization economists active in the field of Research and Development theory and policy It covers patent policy the effects of market structure and the internal organization of the firm on R D incentives and technical progress and R D cooperation and technological spillovers

Mathematical Models in Economics - Volume II Wei-Bin Zhang, 2010-06-10 Mathematical Models in Economics is a component of Encyclopedia of Mathematical Sciences in which is part of the global Encyclopedia of Life Support Systems EOLSS an integrated compendium of twenty one Encyclopedias This theme is organized into several different topics and introduces the applications of mathematics to economics Mathematical economics has experienced rapid growth generating many new academic fields associated with the development of mathematical theory and computer Mathematics is the backbone of modern economics It plays a basic role in creating ideas constructing new theories and empirically testing ideas and theories Mathematics is now an integral part of economics The main advances in modern economics are characterized by applying mathematics to various economic problems Many of today s profound insights into economic problems could hardly be obtained without the help of mathematics The concepts of equilibrium versus non equilibrium stability versus instability and steady states versus chaos in the contemporary literature are difficult to explain without mathematics The theme discusses on modern versions of some classical economic theories taking account of balancing between significance of economic issues and mathematical techniques These two volumes are aimed at the following five major target audiences University and College students Educators Professional practitioners Research personnel and Policy analysts managers and decision makers and NGOs

The Oxford Handbook of the Macroeconomics of Global Warming Lucas Bernard, Willi Semmler, 2015 The Oxford Handbook of the Macroeconomics of Global Warming analyzes the macroeconomics of global warming especially the economics of possible preventative measures various policy changes and potential effects of climate change on developing and developed nations

The Economics of Vertically Differentiated Markets Luca Lambertini, 2006-01-01 This is a high quality book on an important and central topic in the theory of industrial organisation It is a cohesive and extremely

well written volume which is destined to become a standard work on the subject Mark Casson University of Reading UK This original new book offers a comprehensive and engaging perspective on the theory of vertical differentiation It enables the reader to grasp the key concepts and effects that product quality has both on firms behaviour and market structure and the ways in which this relationship has evolved With contributions from prominent figures in the field the book investigates a number of important topics such as the choice of the optimal product range profit sharing the existence of equilibrium in duopoly games positional effects attached to status goods international trade collusion advertising and the dynamics of capital accumulation for quality improvement and product innovation Using both static and dynamic approaches these aspects are assessed in relation to the manifold issues of regulation competition policy and trade policy Product differentiation and its influence on consumer behaviour and the performance of firms is a core topic in the existing literature in the fields of industrial organization international trade and economic growth This book will be an essential read for researchers students and professional scholars working in these areas especially those with an interest in antitrust regulation

Optimal Control Theory Suresh P. Sethi, 2022-01-03 This new 4th edition offers an introduction to optimal control theory and its diverse applications in management science and economics It introduces students to the concept of the maximum principle in continuous as well as discrete time by combining dynamic programming and Kuhn Tucker theory While some mathematical background is needed the emphasis of the book is not on mathematical rigor but on modeling realistic situations encountered in business and economics It applies optimal control theory to the functional areas of management including finance production and marketing as well as the economics of growth and of natural resources In addition it features material on stochastic Nash and Stackelberg differential games and an adverse selection model in the principal agent framework Exercises are included in each chapter while the answers to selected exercises help deepen readers understanding of the material covered Also included are appendices of supplementary material on the solution of differential equations the calculus of variations and its ties to the maximum principle and special topics including the Kalman filter certainty equivalence singular control a global saddle point theorem Sethi Skiba points and distributed parameter systems Optimal control methods are used to determine optimal ways to control a dynamic system The theoretical work in this field serves as the foundation for the book in which the author applies it to business management problems developed from his own research and classroom instruction The new edition has been refined and updated making it a valuable resource for graduate courses on applied optimal control theory but also for financial and industrial engineers economists and operational researchers interested in applying dynamic optimization in their fields

Mathematical Optimization Theory and Operations Research Michael Khachay, Yury Kochetov, Panos Pardalos, 2019-06-12 This book constitutes the proceedings of the 18th International Conference on Mathematical Optimization Theory and Operations Research MOTOR 2019 held in Ekaterinburg Russia in July 2019 The 48 full papers presented in this volume were carefully reviewed and selected from 170

submissions MOTOR 2019 is a successor of the well known International and All Russian conference series which were organized in Ural Siberia and the Far East for a long time The selected papers are organized in the following topical sections mathematical programming bi level optimization integer programming combinatorial optimization optimal control and approximation data mining and computational geometry games and mathematical economics **Optimal Control Theory**

Zhongjing Ma,Suli Zou,2021-01-30 This book focuses on how to implement optimal control problems via the variational method It studies how to implement the extrema of functional by applying the variational method and covers the extrema of functional with different boundary conditions involving multiple functions and with certain constraints etc It gives the necessary and sufficient condition for the continuous time optimal control solution via the variational method solves the optimal control problems with different boundary conditions analyzes the linear quadratic regulator tracking problems respectively in detail and provides the solution of optimal control problems with state constraints by applying the Pontryagin s minimum principle which is developed based upon the calculus of variations And the developed results are applied to implement several classes of popular optimal control problems and say minimum time minimum fuel and minimum energy problems and so on As another key branch of optimal control methods it also presents how to solve the optimal control problems via dynamic programming and discusses the relationship between the variational method and dynamic programming for comparison Concerning the system involving individual agents it is also worth to study how to implement the decentralized solution for the underlying optimal control problems in the framework of differential games The equilibrium is implemented by applying both Pontryagin s minimum principle and dynamic programming The book also analyzes the discrete time version for all the above materials as well since the discrete time optimal control problems are very popular in many fields

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