

Dynamic noncooperative game theory

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Abstrak

Recent interest in biological games and mathematical finance make this classic 1982 text a necessity once again. Unlike other books in the field, this text provides an overview of the analysis of dynamic/differential zero-sum and nonzero-sum games and simultaneously stresses the role of different information patterns. The first edition was fully revised in 1995, adding new topics such as randomized strategies, finite games with integrated decisions, and refinements of Nash equilibrium. Readers can now look forward to even more recent results in this unabridged, revised SIAM Classics edition. Topics covered include static and dynamic noncooperative game theory, with an emphasis on the interplay between dynamic information patterns and structural properties of several different types of equilibria; Nash and Stackelberg solution concepts; multi-act games; Braess paradox; differential games; the relationship between the existence of solutions of Riccati equations and the existence of Nash equilibrium solutions; and infinite-horizon differential games.