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AND
ECONOMIC
MODELLING**



Game Theory And Economic Modelling

Richard Portes



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Game Theory and Economic Modelling David M. Kreps, 1990 Comprises lectures given at Tel Aviv University and Oxford University in 1990

Game Theory and Economic Modelling David M. Kreps, 1990-10-04 This book examines why game theory has become such a popular tool of analysis It investigates the deficiencies in this methodology and goes on to consider whether its popularity will fade or remain an important tool for economists The book provides the reader with some basic concepts from noncooperative theory and then goes on to explore the strengths weaknesses and future of the theory as a tool of economic modelling and analysis All those interested in the applications of game theory to economics from undergraduates to academics will find this study of particular value

Game Theory and Economic Modelling David M. Kreps, 1991 The advent of noncooperative game theory over the past two decades has brought about a mild revolution in economics This book presents an accessible non technical discussion of the basic concepts from noncooperative theory and explores the strengths weaknesses and future of the theory as a tool for economists

Game Theory and Economic Modelling David M. Kreps, 1990-10-04 Over the past two decades academic economics has undergone a mild revolution in methodology The language concepts and techniques of noncooperative game theory have become central to the discipline This book provides the reader with some basic concepts from noncooperative theory and then goes on to explore the strengths weaknesses and future of the theory as a tool of economic modelling and analysis The central theses are that noncooperative game theory has been a remarkably popular tool in economics over the past decade because it allows analysts to capture essential features of dynamic competition and competition where some parties have proprietary information The theory is weakest in providing a sense of when it and equilibrium analysis in particular can be applied and what to do when equilibrium analysis is inappropriate Many of these weaknesses can be addressed by the consideration of individuals who are boundedly rational and learn imperfectly from the past Written in a non technical style and working by analogy the book first given as part of the Clarendon Lectures in Economics is readily accessible to a broad audience and will be of interest to economists and students alike Knowledge of game theory is not required as the concepts are developed as the book progresses

An Introduction to Game-Theoretic Modelling: Third Edition Mike Mesterton-Gibbons, 2019-07-05 This book introduces game theory and its applications from an applied mathematician s perspective systematically developing tools and concepts for game theoretic modelling in the life and social sciences Filled with down to earth examples of strategic behavior in humans and other animals the book presents a unified account of the central ideas of both classical and evolutionary game theory Unlike many books on game theory which focus on mathematical and recreational aspects of the subject this book emphasizes using games to answer questions of current scientific interest In the present third edition the author has added substantial new material on evolutionarily stable strategies and their use in behavioral ecology The only prerequisites are calculus and some exposure to matrix algebra probability and differential

equations *An Introduction to Game-Theoretic Modelling* Mike Mesterton-Gibbons, 2001 This is an introduction to game theory and applications with an emphasis on self discovery from the perspective of a mathematical modeller The book deals in a unified manner with the central concepts of both classical and evolutionary game theory The key ideas are illustrated throughout by a wide variety of well chosen examples of both human and non human behavior including car pooling price fixing food sharing sex allocation and competition for territories or oviposition sites There are numerous exercises with solutions

Game Theory and Business Applications Kalyan Chatterjee, William Samuelson, 2013-06-26 Game theory has been applied to a growing list of practical problems from antitrust analysis to monetary policy from the design of auction institutions to the structuring of incentives within firms from patent races to dispute resolution The purpose of Game Theory and Business Applications is to show how game theory can be used to model and analyze business decisions The contents of this revised edition contain a wide variety of business functions from accounting to operations from marketing to strategy to organizational design In addition specific application areas include market competition law and economics bargaining and dispute resolution and competitive bidding All of these applications involve competitive decision settings specifically situations where a number of economic agents in pursuit of their own self interests and in accordance with the institutional rules of the game take actions that together affect all of their fortunes As this volume demonstrates game theory provides a compelling guide for analyzing business decisions and strategies

Modeling Strategic Behavior: A Graduate Introduction To Game Theory And Mechanism Design George J Mailath, 2018-12-18 It is impossible to understand modern economics without knowledge of the basic tools of gametheory and mechanism design This book provides a graduate level introduction to the economic modeling of strategic behavior The goal is to teach Economics doctoral students the tools of game theory and mechanism design that all economists should know

Economic Modeling Using Artificial Intelligence Methods Tshilidzi Marwala, 2013-04-02 Economic Modeling Using Artificial Intelligence Methods examines the application of artificial intelligence methods to model economic data Traditionally economic modeling has been modeled in the linear domain where the principles of superposition are valid The application of artificial intelligence for economic modeling allows for a flexible multi order non linear modeling In addition game theory has largely been applied in economic modeling However the inherent limitation of game theory when dealing with many player games encourages the use of multi agent systems for modeling economic phenomena The artificial intelligence techniques used to model economic data include multi layer perceptron neural networks radial basis functions support vector machines rough sets genetic algorithm particle swarm optimization simulated annealing multi agent system incremental learning fuzzy networks Signal processing techniques are explored to analyze economic data and these techniques are the time domain methods time frequency domain methods and fractals dimension approaches Interesting economic problems such as causality versus correlation simulating the stock market modeling and controlling inflation option pricing modeling economic growth as well as portfolio optimization are

examined The relationship between economic dependency and interstate conflict is explored and knowledge on how economics is useful to foster peace and vice versa is investigated Economic Modeling Using Artificial Intelligence Methods deals with the issue of causality in the non linear domain and applies the automatic relevance determination the evidence framework Bayesian approach and Granger causality to understand causality and correlation Economic Modeling Using Artificial Intelligence Methods makes an important contribution to the area of econometrics and is a valuable source of reference for graduate students researchers and financial practitioners

Introducing Game Theory and its

Applications Elliott Mendelson,2004-07-03 The mathematical study of games is an intriguing endeavor with implications and applications that reach far beyond tic tac toe chess and poker to economics business and even biology and politics Most texts on the subject however are written at the graduate level for those with strong mathematics economics or business backgrounds In a clear and refreshing departure from this trend Introducing Game Theory and its Applications presents an easy to read introduction to the basic ideas and techniques of game theory After a brief introduction the author begins with a chapter devoted to combinatorial games a topic neglected or treated minimally in most other texts The focus then shifts to two person zero sum games and their solution Here the author presents the simplex method based on linear programming for solving these games and develops within his presentation the required background in linear programming The final chapter presents some of the fundamental ideas and tools of non zero sum games and games with more than two players including an introduction to cooperative game theory This book will not only satisfy the curiosity of those whose interest in the subject was piqued by the 1994 Nobel Prize awarded to Harsanyi Nash and Selten It also prepares its readers for more advanced study of game theory s applications in economics business and the physical biological and social sciences

Model Building in Economics Lawrence A. Boland,2014 Concern about the role and the limits of modeling has heightened after repeated questions were raised regarding the dependability and suitability of the models that were used in the run up to the 2008 financial crash In this book Lawrence Boland provides an overview of the practices of and the problems faced by model builders to explain the nature of models the modeling process and the possibility for and nature of their testing In a reflective manner the author raises serious questions about the assumptions and judgments that model builders make in constructing models In making his case he examines the traditional microeconomics macroeconomics separation with regard to how theoretical models are built and used and how they interact paying particular attention to the use of equilibrium concepts in macroeconomic models and game theory and to the challenges involved in building empirical models testing models and using models to test theoretical explanations

Economics, Game Theory And International Environmental Agreements: The Ca' Foscari Lectures Henry Tulkens,2019-05-29 The science and management of environmental problems is a vast area comprising both the natural and social sciences and the multidisciplinary links often make these issues challenging to comprehend Economics Game Theory and International Environmental Agreements The Ca Foscari Lectures aims to

introduce students to the multidimensional character of international environmental problems in general and climate change in particular Ecology economics game theory and diplomacy are called upon and brought together in the common framework of a basic mathematical model Within that framework and using tools from these four disciplines the book develops a theory that aims to explain and promote cooperation in international environmental affairs Other books on the topic tend to be research oriented volumes of various papers Instead this is a book that offers a reasonably sized synthesis of the multidimensional societal problems of transfrontier pollution particularly of climate change It uses mathematical modeling of economic and game theory concepts to examine these environmental issues and demonstrate many results in an accessible fashion Readers interested in understanding the links between ecology and economics as well as the connection between economics and institutional decision making will find in this text not only answers to many of their queries but also questions for further thinking

Game Theory and Fisheries Ussif Rashid Sumaila, 2013-08-22 Today there is a growing sense of urgency among fisheries scientists regarding the management of fish stocks particularly among those who predict the imminent collapse of the fishing industry due to stock depletion This book takes a game theoretic approach to discussing potential solutions to the problem of fish stock depletion Acknowledging the classification of fish stocks as destructible renewable resources these essays are concerned with the question of how much of the stock should be consumed today and how much should be left in place for the future The book targets both economists and students of economics who are familiar with the tools of their trade but not necessarily familiar with game theory in the context of fisheries management Importantly the goal is not to give a summary evaluation of the current views of the appropriate response to immediate policy questions but rather to describe the ways in which the problems at hand can be productively formulated and approached using game theory and couched on real world fisheries *Game Theory and Fisheries* consists of twelve previously published but updated articles in fisheries management a number of which address a gap in the fisheries literature by modelling and analysing the exploitation of fishery resources in a two agent fishery in both cooperative and non cooperative environments The author s work ultimately illustrates that the analysis of strategic interaction between those with access to shared fishery resources will be incomplete without the use of game theory

The New Palgrave Dictionary of Economics, 2016-05-18 The award winning The New Palgrave Dictionary of Economics 2nd edition is now available as a dynamic online resource Consisting of over 1 900 articles written by leading figures in the field including Nobel prize winners this is the definitive scholarly reference work for a new generation of economists Regularly updated This product is a subscription based product

Explaining Games Boudewijn de Bruin, 2010-08-18 Does game theory the mathematical theory of strategic interaction provide genuine explanations of human behaviour Can game theory be used in economic consultancy or other normative contexts *Explaining Games* The Epistemic Programme in Game Theory the first monograph on the philosophy of game theory is a bold attempt to combine insights from epistemic logic and the philosophy of science to investigate the applicability of

game theory in such fields as economics philosophy and strategic consultancy De Bruin proves new mathematical theorems about the beliefs desires and rationality principles of individual human beings and he explores in detail the logical form of game theory as it is used in explanatory and normative contexts He argues that game theory reduces to rational choice theory if used as an explanatory device and that game theory is nonsensical if used as a normative device A provocative account of the history of game theory reveals that this is not bad news for all of game theory though Two central research programmes in game theory tried to find the ultimate characterisation of strategic interaction between rational agents Yet while the Nash Equilibrium Refinement Programme has done badly thanks to such research habits as overmathematisation model tinkering and introversion the Epistemic Programme De Bruin argues has been rather successful in achieving this aim

Economic Modelling in the OECD Countries Homa Motamen-Scobie,2012-12-06 among the 159 member countries of the United Nations Organization which are treated as country units while smaller countries are grouped together in regions The number of equations used is approximately 13 700 while the number of software steps for computation is approximately 100000 Computation including tabulation can nevertheless be performed very rapidly and only about 20 minutes is required to make forecasts from the present up to the year 2000 The FUGI model is at present being used by the Projections and Perspectives Studies Branch Department of International Economic and Social Affairs of the United Nations for simulations of United Nations medium and long term international development strategies while the Project LINK model is being used for short term forecasts Onishi 1985 Stimulated by our latest joint research with the United Nations University on a global early warning system for displaced persons we have felt the need for our FUGI model to go beyond its present capacities centred on an economic model in the rather traditional restricted sense of the term and to develop into a model that can in the future analyse global problematiques or global complexes of symptoms and complicated questions including various types of environmental problems and the sorts of displaced persons issues to which we are now directing our attention We are thus expanding the scope of our fifth generation FUGI model presently under development to deal with such issues Economic

Modeling in Networking Randall A. Berry,Ramesh Johari,2013-03-06 In recent years engineers have been increasingly called upon to have basic skills in economic modeling and game theory at their disposal for two related reasons First the economics of networks has a significant effect on the adoption and creation of network innovations and second and perhaps more importantly engineered networks serve as the platform for many of our basic economic interactions today This monograph aims to provide engineering students who have a basic training in economic modeling and game theory an understanding of where and when game theoretic models are employed the assumptions underpinning key models and conceptual insights that are broadly applicable **Global Macroeconomics** Richard Portes,1987-11-13 **Game Theory** Hans Peters,2008-08-15

This book presents the basics of game theory both on an undergraduate level and on a more advanced mathematical level It covers topics of interest in game theory including cooperative game theory Every chapter includes a problem section

Game Theory: Breakthroughs in Research and Practice Management Association, Information Resources, 2017-06-19

Developments in the use of game theory have impacted multiple fields and created opportunities for new applications. With the ubiquity of these developments, there is an increase in the overall utilization of this approach. Game Theory Breakthroughs in Research and Practice contains a compendium of the latest academic material on the usage, strategies, and applications for implementing game theory across a variety of industries and fields. Including innovative studies on economics, military strategy, and political science, this multi-volume book is an ideal source for professionals, practitioners, graduate students, academics, and researchers interested in the applications of game theory.

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