An Introductory Course on Mathematical Game Theory (Graduate Studies in Mathematics)

Julio Gonzalez-Diaz, Ignacio Garcia-Jurado, M. Gloria Fiestras-Janeiro

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Game theory provides a mathematical setting for analyzing competition and cooperation in interactive situations. The theory has been famously applied in economics, but is relevant in many other sciences, such as political science, biology, and, more recently, computer science. This book presents an introductory and up-to-date course on game theory addressed to mathematicians and economists, and to other scientists having a basic mathematical background. The book is self-contained, providing a formal description of the classic game-theoretic concepts together with rigorous proofs of the main results in the field. The theory is illustrated through abundant examples, applications, and exercises. The style is distinctively concise, while offering motivations and interpretations of the theory to make the book accessible to a wide readership. The basic concepts and results of game theory are given a formal treatment, and the mathematical tools necessary to develop them are carefully presented. Cooperative games are explained in detail, with bargaining and TU-games being treated as part of a general framework. The authors stress the relation between game theory and operations research. The book is suitable for a graduate or an advanced undergraduate course on game theory. Table of Contents: Introduction to decision theory; Strategic games; Extensive games; Games with incomplete information; Cooperative games; Bibliography; Notations; Index of authors; Index of solution concepts; Subject index. (GSM/115)

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