

# Game-Theoretic Methods in General Equilibrium Analysis

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# Game Theoretic Methods In General Equilibrium Analysis

**Jean-Pierre Aubin**



## **Game Theoretic Methods In General Equilibrium Analysis:**

**Game-Theoretic Methods in General Equilibrium Analysis** J.F. Mertens, S. Sorin, 2013-04-18 JEAN FRANCOIS MERTENS This book presents a systematic exposition of the use of game theoretic methods in general equilibrium analysis Clearly the first such use was by Arrow and Debreu with the birth of general equilibrium theory itself in using Nash's existence theorem or a generalization to prove the existence of a competitive equilibrium But this use appeared possibly to be merely technical borrowing some tools for proving a theorem This book stresses the later contributions were game theoretic concepts were used as such to explain various aspects of the general equilibrium model But clearly each of those later approaches also provides per se a game theoretic proof of the existence of competitive equilibrium Part A deals with the first such approach the equality between the set of competitive equilibria of a perfectly competitive i.e. every trader has negligible market power economy and the core of the corresponding cooperative game

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**Game and Economic Theory** Sergiu Hart, Abraham Neyman, 1995 Outstanding works showing the application of game theory to economic theory

**Collected Papers** Robert J. Aumann, 2000 Robert Aumann's career in game theory has spanned over research from his doctoral dissertation in 1956 to papers as recent as January 1995 Threaded through all of Aumann's work symbolized in his thesis on knots is the study of relationships between different ideas between different phenomena and between ideas and phenomena When you look closely at one scientific idea writes Aumann you find it hitched to all others It is these hitches that I have tried to study The papers are organized in several categories general knot theory decision theory utility and subjective probability strategic games coalitional games and mathematical methods Aumann has written an introduction to each of these groups that briefly describes the content and background of each paper including the motivation and the research process and relates it to other work in the collection and to work by others There is also a citation index that allows readers to trace the considerable body of literature which cites Aumann's own work

*OPTIMIZATION AND OPERATIONS RESEARCH - Volume III* Ulrich Derigs, 2009-02-09 Optimization and Operations Research is a component of Encyclopedia of Mathematical Sciences in the global Encyclopedia

of Life Support Systems EOLSS which is an integrated compendium of twenty one Encyclopedias The Theme on Optimization and Operations Research is organized into six different topics which represent the main scientific areas of the theme 1 Fundamentals of Operations Research 2 Advanced Deterministic Operations Research 3 Optimization in Infinite Dimensions 4 Game Theory 5 Stochastic Operations Research 6 Decision Analysis which are then expanded into multiple subtopics each as a chapter These four 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

*Mathematical Methods of Game and Economic Theory* Jean-Pierre Aubin, 2007-01-01 Mathematical economics and game theory approached with the fundamental mathematical toolbox of nonlinear functional analysis are the central themes of this text Both optimization and equilibrium theories are covered in full detail The book s central application is the fundamental economic problem of allocating scarce resources among competing agents which leads to considerations of the interrelated applications in game theory and the theory of optimization Mathematicians mathematical economists and operations research specialists will find that it provides a solid foundation in nonlinear functional analysis This text begins by developing linear and convex analysis in the context of optimization theory The treatment includes results on the existence and stability of solutions to optimization problems as well as an introduction to duality theory The second part explores a number of topics in game theory and mathematical economics including two person games which provide the framework to study theorems of nonlinear analysis The text concludes with an introduction to non linear analysis and optimal control theory including an array of fixed point and subjectivity theorems that offer powerful tools in proving existence theorems *Strategic Foundations of General Equilibrium* Douglas Gale, 2000-08-15 The theory of competition has held a central place in economic analysis since Adam Smith This book written by one of the most distinguished of contemporary economic theorists reports on a major research program to provide strategic foundations for the theory of perfect competition Beginning with a concise survey of how the theory of competition has evolved Gale makes extensive and rigorous use of dynamic matching and bargaining models to provide a more complete description of how a competitive equilibrium is achieved Whereas economists have made use of a macroscopic description of markets in which certain behavioral characteristics such as price taking behavior are taken for granted Gale uses game theory to re evaluate this assumption beginning with individual agents and modelling their strategic interaction A strategic foundation for competitive equilibrium shows how such interaction leads to competitive price taking behavior Essential reading for graduate courses in game theory and general equilibrium

**Foundations of Economic Method** Lawrence A. Boland, 2020-09-23 Many consider Foundations of Economic Method to be Lawrence Boland s best work This updated edition is radically changed from the original and will be much appreciated by thinkers within economics The book positions methodology vis vis the current practice of economists and is all the better for it Yet another book that not only deserves to be read by those within the field of economic methodology but also by those

involved in economics at all Boland is back *Game Equilibrium Models II* Reinhard Selten, 2013-04-18 The four volumes of *Game Equilibrium Models* present applications of non cooperative game theory Problems of strategic interaction arising in biology economics political science and the social sciences in general are treated in 42 papers on a wide variety of subjects Internationally known authors with backgrounds in various disciplines have contributed original research The reader finds innovative modelling combined with advanced methods of analysis The four volumes are the outcome of a research year at the Center for Interdisciplinary Studies of the University of Bielefeld The close interaction of an international interdisciplinary group of researchers has produced an unusual collection of remarkable results of great interest for everybody who wants to be informed on the scope potential and future direction of work in applied game theory Volume II *Methods, Morals and Markets* contains areas of research which will attract the interest of economists political scientists mathematicians and philosophers The papers deal with the methodology of analysis of games game theoretic contributions to fundamental ethical questions facing societies and game theoretic analyses of market environments **Handbook of Game Theory with Economic Applications** R.J. Aumann, S. Hart, 1992 The third volume of the *Handbook of Game Theory* explores strategic Nash equilibrium incomplete information bargaining inspection economic history stochastic games and game theory as applied to industrial organisation *General Equilibrium Analysis of Production and Increasing Returns* Takashi Suzuki, 2009 techniques in this field such as measure theory manifold theory and Banach space theory Book Jacket

*Strategic Foundations of General Equilibrium* Douglas Gale, 2000-08-28 The theory of competition has held a central place in economic analysis since the time of Adam Smith This book written by one of the most distinguished of contemporary economic theorists reports on a major research program to provide strategic foundations for the theory of competition Making use of insights from game theory search theory and bargaining theory the author develops a model to explain what actually goes on in markets and how a competitive general equilibrium is achieved Essential reading for graduate courses in game theory and general equilibrium *Game Theoretic Analysis* Leon A Petrosyan, David W K Yeung, 2019-10-14 This is a collection of recent novel contributions in game theory from a group of prominent authors in the field It covers Non cooperative Games Equilibrium Analysis Cooperative Games and Axiomatic Values in static and dynamic contexts Part 1 Non cooperative Games and Equilibrium Analysis In game theory a non cooperative game is a game with competition between individual players and in which only self enforcing e.g. through credible threats alliances or competition between groups of players called coalitions are possible due to the absence of external means to enforce cooperative behavior e.g. contract law as opposed to cooperative games In fact non cooperative games are the foundation for the development of cooperative games by acting as the status quo Non cooperative games are generally analysed through the framework of equilibrium which tries to predict players individual strategies and payoffs Indeed equilibrium analysis is the centre of non cooperative games This volume on non cooperative games and equilibrium analysis contains a variety of non cooperative games and non cooperative

game equilibria from prominent authors in the field

## Part 2 Cooperative Games and Axiomatic Values

It is well known that non cooperative behaviours in general would not lead to a Pareto optimal outcome. Highly undesirable outcomes like the prisoner's dilemma and even devastating results like the tragedy of the commons could appear when the involved parties only care about their individual interests in a non cooperative situation. Cooperative games offer the possibility of obtaining socially optimal and group efficient solutions to decision problems involving strategic actions. In addition, axiomatic values serve as guidance for establishing cooperative solutions. This volume on cooperative games and axiomatic values presents a collection of cooperative games and axiomatic values from prominent authors in the field.

### Extremal Methods and Systems Analysis

A. V. Fiacco, K. O. Kortanek, 1980. The papers appearing in this Volume were selected from a collection of papers presented at the International Symposium on Extremal Methods and Systems Analysis on the Occasion of Professor A. Charnes' 60th Birthday at the University of Texas in Austin, 13-15 September 1977. As coeditors we have followed the normal editorial procedures of scholarly journals. We have obtained invaluable assistance from a number of colleagues who essentially performed the duties of associate editors, coordinating most of the reviews. All papers except those appearing in the Historical Perspectives section were refereed by at least two individuals with competency in the respective area. Because of the wide range and diversity of the topics, it would have been impossible for us to make a consistently rational selection of papers without the help of the associate editors and referees. We are indeed grateful to them. The breadth of extremal methods and systems analysis suggested by the range of topics covered in these papers is characteristic of the field and also of the scholarly work of Professor Charnes. Extremal methods and systems analysis has been a pioneering and systematic approach to the development and application of new scientific theories and methods for problems of management and operations in both the private and public sectors, spanning all major disciplines from economics to engineering.

### **Game Theory for Economic Analysis**

Tatsuro Ichiishi, 1983-01-28. Game Theory for Economic Analysis provides information pertinent to the more general game theoretical concept. This book discusses fundamental aspects of a social coalitional equilibrium. Organized into six chapters, this book begins with an overview of the mathematical tools and theorems that play critical roles in  $n$ -person game theory. This text then provides a systematic account for the first strand of  $n$ -person game theory and presents the mathematical foundation for economic analysis. Other chapters consider the concept of Nash equilibrium of a game in normal form, wherein a solution of a game is based on the postulate that each player behaves individually and passively. This book discusses as well the central concept of the core of a game in characteristic function form, with or without side payments. The final chapter deals with the Shapley value of a side payment game. This book is a valuable resource for economists, economic theorists, and research workers.

### Journal of Economic Theory, Pennsylvania, 1997

### Journal of Economic Literature, 2014

### **General Equilibrium and Game Theory**

Andreu Mas-Colell, 2016-01-04. Andreu Mas-Colell revolutionized our understanding of competitive markets, price formation, and the behavior of market participants. This

volume presents the papers that solidified his standing as one of the preeminent economic theorists of our time It also is invaluable for anyone wishing to study the craft of a master of economic modeling **Southern Economic Journal** ,1997  
**Journal of Economic Theory** Karl Shell, Jess Benhabib, 2003

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