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LQ Dynamic Optimization and Differential Games Jacob Engwerda Game theory is the theory of social situations, and the majority of research into the topic focuses on how groups of people interact by developing formulas and algorithms to identify optimal strategies and to predict the outcome of interactions. LQ Dynamic Optimization and Differential Games | Jacob ... Dynamic optimization and differential games with applications to economics Yuji Itaya Ph.D. in Engineering Professor Department of Information Management Asahi University Hozumi, Motosu, Gifu, 501-0296, Japan E-mail: itaya@alice.asahi-u.ac.jp ABSTRACT In IMS'97 we showed several packages for: (1) solving simultaneous equations in real Dynamic optimization and differential games with ... 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DYNAMIC OPTIMIZATION AND DIFFERENTIAL GAMES has been written to address the increasing number of Operations Research and Management Science problems (that is, applications) that involve the explicit consideration of time and of gaming among multiple agents. It is a book that will be used both as a textbook and as a reference and guide to engineers, operation researchers, applied mathematicians ...

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However, applications are limited in the package for solving dynamic optimization problems, since there exist many problems for which the package cannot be applied. In this paper, we revise and expand it so that it can be widely used. By further expanding the package above, we can solve differential games.

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In game theory, differential games are a group of problems related to the modeling and analysis of conflict in the context of a dynamical system. More specifically, a state variable or variables evolve over time according to a differential equation. Early analyses reflected military interests, considering two actors—the pursuer and the evader—with diametrically opposed goals.

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