OPRE7346 - Differential Games and Applications

OPRE 7346 Differential Games and Applications (3 semester credit hours) Concepts and methods of game theory and differential games are presented, including both deterministic and stochastic models. The theory of necessary conditions, dynamic programming, and Nash equilibrium are discussed. Applications to economics and management are presented. Prerequisite: OPRE 7320 or instructor consent required. (3-0) T