

DIFFERENTIAL GAMES

A MATHEMATICAL THEORY
WITH APPLICATIONS TO WARFARE
AND PURSUIT,
CONTROL AND OPTIMIZATION

RUFUS ISAACS



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Robert James Elliott, Nigel John Kalton



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Differential Games Rufus Isaacs, 2012-04-26 Definitive work draws on game theory calculus of variations and control theory to solve an array of problems military pursuit and evasion athletic contests many more Detailed examples formal calculations 1965 edition *Differential Games* Avner Friedman, 2006-05-12 This volume lays the mathematical foundations for the theory of differential games developing a rigorous mathematical framework with existence theorems It begins with a precise definition of a differential game and advances to considerations of games of fixed duration games of pursuit and evasion the computation of saddle points games of survival and games with restricted phase coordinates Final chapters cover selected topics including capturability and games with delayed information and N person games Geared toward graduate students *Differential Games* will be of particular interest to professionals in the fields of electrical engineering industrial engineering economics and mathematics Although intended primarily for self study it can be used as a core or ancillary text in courses in differential games game theory and control theory **Pursuit Games** Otomar Hajek, 2008-01-01 A presentation of systematic methods for winning differential games of pursuit and evasion this volume explores the procedures scope and applications Numerous examples illustrate basic and advanced concepts including capture strategy and algebraic theory Detailed proofs appear throughout the text along with 200 exercises that further clarify each subject 1975 edition *Differential Games: A Concise Introduction* Jiongmin Yong, 2014-12-05 This book uses a small volume to present the most basic results for deterministic two person differential games The presentation begins with optimization of a single function followed by a basic theory for two person games For dynamic situations the author first recalls control theory which is treated as single person differential games Then a systematic theory of two person differential games is concisely presented including evasion and pursuit problems zero sum problems and LQ differential games The book is intended to be self contained assuming that the readers have basic knowledge of calculus linear algebra and elementary ordinary differential equations The readership of the book could be junior senior undergraduate and graduate students with majors related to applied mathematics who are interested in differential games Researchers in some other related areas such as engineering social science etc will also find the book useful **Differential Games** Avner Friedman, 2013-06-06 Graduate level text surveys games of fixed duration games of pursuit and evasion the computation of saddle points games of survival games with restricted phase coordinates and N person games 1971 edition **Differential Games** Rufus Philip Isaacs, 1965

The Theory and Application of Differential Games NATO Advanced Study Institute Staff, 1975-02-01 The first international conference on differential games was held at Amherst Massachusetts in September 1969 A second meeting partially supported by N A T O was held in Varenna Italy in June 1970 At these conferences many new theoretical results and applications especially in economic problems were presented The present volume consists of the lectures presented at a N A T O Advanced Study Institute on the Theory and Applications of Differential Games held at the University of Warwick Coventry

England from 27th August to 6th September 1974 The main contributions during the first week consisted of a survey of two person zero sum differential games by L D Berkovitz and four integrated lectures by R J Elliott and N J Kalton who have made important contributions to the concept of value of a differential game Applications were featured during the second week and included tactical air games pursuit and evasion problems as well as computational aspects A closing lecture with historical perspectives was given by Rufus Isaacs the recognised pioneer of differential games theory

Reinforcement Learning for Optimal Feedback Control Rushikesh Kamalapurkar, Patrick Walters, Joel Rosenfeld, Warren Dixon, 2018-05-10

Reinforcement Learning for Optimal Feedback Control develops model based and data driven reinforcement learning methods for solving optimal control problems in nonlinear deterministic dynamical systems In order to achieve learning under uncertainty data driven methods for identifying system models in real time are also developed The book illustrates the advantages gained from the use of a model and the use of previous experience in the form of recorded data through simulations and experiments The book's focus on deterministic systems allows for an in depth Lyapunov based analysis of the performance of the methods described during the learning phase and during execution To yield an approximate optimal controller the authors focus on theories and methods that fall under the umbrella of actor critic methods for machine learning They concentrate on establishing stability during the learning phase and the execution phase and adaptive model based and data driven reinforcement learning to assist readers in the learning process which typically relies on instantaneous input output measurements This monograph provides academic researchers with backgrounds in diverse disciplines from aerospace engineering to computer science who are interested in optimal reinforcement learning functional analysis and functional approximation theory with a good introduction to the use of model based methods The thorough treatment of an advanced treatment to control will also interest practitioners working in the chemical process and power supply industry

The Existence of Value in Differential Games Robert James Elliott, Nigel John Kalton, 1972 In the manner described in the introduction we show the existence of value for all two person zero sum differential games of prescribed duration Using the concept of relaxed controls from control theory we relate the approaches to differential games of A Friedman and W Fleming We show that if the Isaacs condition is satisfied then the game has a value in the sense of Friedman Over the relaxed controls Isaacs condition is always satisfied and so the game always has a value in this setting We do not need Friedman's hypothesis that the two sets of control variables appear separated in the dynamical equations and payoff The introduction of probabilistic ideas into differential games by relaxed controls thus gives a value as the introduction of mixed strategies by von Neumann does for two person zero sum matrix games

The Berge Equilibrium: A Game-Theoretic Framework for the Golden Rule of Ethics Mindia E. Salukvadze, Vladislav I. Zhukovskiy, 2020-02-18 The goal of this book is to elaborate on the main principles of the theory of the Berge equilibrium by answering the following two questions What are the basic properties of the Berge equilibrium Does the Berge equilibrium exist and how can it be calculated The Golden Rule of ethics

which appears in Christianity Judaism Islam Buddhism Confucianism and other world religions states the following Behave towards others as you would like them to behave towards you In any game each party of conflict seeks to maximize some payoff Therefore for each player the Golden Rule is implemented through the maximization of his her payoff by all other players which matches well with the concept of the Berge equilibrium The approach presented here will be of particular interest to researchers including undergraduates and graduates and economists focused on decision making under complex conflict conditions The peaceful resolution of conflicts is the cornerstone of the approach as a matter of fact the Golden Rule precludes military clashes and violence In turn the new approach requires new methods in particular the existence problems are reduced to saddle point design for the Germeier convolution of payoff functions with further transition to mixed strategies in accordance with the standard procedure employed by E Borel J von Neumann J Nash and their followers Moreover this new approach has proven to be efficient and fruitful with regard to a range of other important problems in mathematical game theory which are considered in the Appendix

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