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HANDBOOK OF GAME THEORY

With Economic Applications

VOLUME 1

Editors: Robert J. Aumann Sergiu Hart

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uncertainty randomness and time delays It addresses questions such as How much information is enough for effective distributed decision making Is having more information always useful in terms of system performance What are the individual learning performance bounds under outdated and imperfect measurement What are the possible dynamics and outcomes if the players adopt different learning patterns If convergence occurs what is the convergence time of heterogeneous learning What are the issues of hybrid learning How can one develop fast and efficient learning schemes in scenarios where some players have more information than the others What is the impact of risk sensitivity in strategic learning systems How can one construct learning schemes in a dynamic environment in which one of the players do not observe a numerical value of its own payoffs but only a signal of it How can one learn unstable equilibria and global optima in a fully distributed manner The book provides an explicit description of how players attempt to learn over time about the game and about the behavior of others It focuses on finite and infinite systems where the interplay among the individual adjustments undertaken by the different players generates different learning dynamics heterogeneous learning risk sensitive learning and hybrid dynamics

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