

Multicriteria Decision Making and Differential Games

George Leitmann



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Multicriteria Decision Making And Differential Games

Suresh P. Sethi



Multicriteria Decision Making And Differential Games:

Multicriteria Decision Making and Differential Games George Leitmann, 2013-12-19 This volume is a collection of contributions to the subject of multicriteria decision making and differential games all of which are based wholly or in part on papers that have appeared in the Journal of Optimization Theory and Applications The authors take this opportunity to revise update or enlarge upon their earlier publications The theory of multicriteria decision making and differential games is concerned with situations in which a single decision maker is faced with a multiplicity of usually incompatible criteria performance indices or payoffs or in which a number of decision makers or players must take into account criteria each of which depends on the decisions of all the decision makers The first six chapters are devoted to situations involving a single decision maker or a number of decision makers in complete collaboration and thus being in effect a single decision maker Chapters I IV treat various topics in the theory of domination structures and nondominated decisions Chapter V presents a discussion of efficient or Pareto optimal decisions The approach to multicriteria decision making via preference relations is explored in Chapter VI When there is more than one decision maker cooperation as well as noncooperation is possible Chapters VII and VIII deal with the topic of coalitions in a dynamic setting while Chapters IX and X address the situation of two unequal decision makers a leader and a follower

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Leitmann, 1972 **Multicriteria Decision Making** G. Leitmann, A. Marzollo, 2014-05-04 Pursuit-Evasion Differential Games Y. Yavin, M. Pachter, 2014-06-28 Twenty papers are devoted to the treatment of a wide spectrum of problems in the theory and applications of dynamic games with the emphasis on pursuit evasion differential games The problem of capturability is thoroughly investigated also the problem of noise corrupted state measurements Attention is given to aerial combat problems and their attendant modelling issues such as variable speed of the combatants the three dimensionality of physical space and the combat problem i e problems related to role determination

Stochastic Differential Games.

Theory and Applications Kandethody M. Ramachandran, Chris P. Tsokos, 2012-01-05 The subject theory is important in finance economics investment strategies health sciences environment industrial engineering etc *Multiple-Criteria Decision Making* Po-Lung Yu, 2013-04-09 This book is an outgrowth of formal graduate courses in multiple criteria decision making MCDM that the author has taught at the University of Rochester University of Texas at Austin and University of Kansas since 1972 The purpose is on one hand to offer the reader an integral and systematic view of various concepts and techniques in MCDM at an introductory level and on the other hand to provide a basic conception of the human decision mechanism which may improve our ability to apply the techniques we have learned and may broaden our horizon for modeling human decision making The book is written with a goal in mind that the reader should be able to assimilate and benefit from most of the concepts in the book if he has the mathematical maturity equivalent to a course in operations research or optimization theory Good training in linear and nonlinear programming is sufficient to digest perhaps easily most of the concepts in

the book **Essays and Surveys on Multiple Criteria Decision Making** P. Hansen, 2012-12-06 The Fifth International Conference on Multiple Criteria Decision Making not surprisingly had several objectives First it aimed at being a forum for exchange and intensive discussion of recent ideas on theory and practice of MCDM following the now well established tradition of the previous meetings in the series organized by H Thiriez and S Zionts in Jouy en Josas 1975 S Zionts in Buffalo 1977 G Fandel and T Gal in Hagen Konigswinter 1979 and J Morse in Newark 1980 Second closer contacts were desired between participants in these meetings and other active groups in the field prominent among which is the European Working Group on Multiple Criteria Decision Aid Third participation of senior or junior researchers who had recently developed important new methodologies such as the Analytical Hierarchy Process was actively sought for Fourth a synthesis of the rapidly expanding field of MCDM was to be made through selective surveys by leading researchers in the various areas it comprises Fifth cross fertilization and multidisciplinary research was to be encouraged through presentations on the connections between MCDM and mathematics economics game theory computer science and other subjects Sixth much emphasis was to be given to real world applications of MCDM particularly large scale ones and or pioneering work in new fields The present volume reflects the general agreement observed among participants that these goals were largely attained

Differential Games and Applications P. Hagedorn, Hans Wilhelm Knobloch, Geert Jan Olsder, 1977 Handbook of Stochastic Analysis and Applications D. Kannan, V. Lakshmikantham, 2001-10-23 An introduction to general theories of stochastic processes and modern martingale theory The volume focuses on consistency stability and contractivity under geometric invariance in numerical analysis and discusses problems related to implementation simulation variable step size algorithms and random number generation **Group Decision Making under Multiple Criteria** Ching-Lai

Hwang, Ming-Jeng Lin, 2012-12-06 This monograph is intended for an advanced undergraduate or graduate course of engineering and management science as well as for persons in business industry military or in any field who want an introductory and a capsule look into the methods of group decision making under multiple criteria This is a sequel to our previous works entitled Multiple Objective Decision Making Methods and Applications No 164 of the Lecture Notes and Multiple Attribute Decision Making Methods and Applications No 186 of the Lecture Notes Moving from a single decision maker the consideration of Lecture Notes 164 and 186 to a multiple decision maker setting introduces a great deal of complexity into the analysis The problem is no longer the selection of the most preferred alternative among the nondominated solutions according to one individual's single decision maker's preference structure The analysis is extended to account for the conflicts among different interest groups who have different objectives goals and so forth Group decision making under multiple criteria includes such diverse and interconnected fields as preference analysis utility theory social choice theory committee decision theory theory of voting game theory expert evaluation analysis aggregation of qualitative factors economic equilibrium theory etc these are simplified and systematically classified for beginners This work is to

provide readers with a capsule look into the existing methods their characteristics and applicability in the complexity of group decision making

Multiple Objective Decision Making — Methods and Applications C.-L. Hwang,A.S.M. Masud,2012-12-06 Decision making is the process of selecting a possible course of action from all the available alternatives In almost all such problems the multiplicity of criteria for judging the alternatives is pervasive That is for many such problems the decision maker OM wants to attain more than one objective or goal in selecting the course of action while satisfying the constraints dictated by environment processes and resources Another characteristic of these problems is that the objectives are apparently non commensurable Mathematically these problems can be represented as $1 \leq f(x) \leq g_i(x)$ where x is an n dimensional decision variable vector The problem consists of n decision variables m constraints and k objectives Any or all of the functions may be nonlinear In literature this problem is often referred to as a vector maximum problem VMP Traditionally there are two approaches for solving the VMP One of them is to optimize one of the objectives while appending the other objectives to a constraint set so that the optimal solution would satisfy these objectives at least up to a predetermined level The problem is given as $\text{Max } f_1, f_2, \dots, f_k$ subject to $g_i(x) \leq \alpha_i$ where α_i is any acceptable predetermined level for objective i The other approach is to optimize a super objective function created by multiplying each objective function with a suitable weight and then by adding them together

Multiple Criteria Decision Making M. Murat Köksalan,Jyrki Wallenius,Stanley Zionts,2011 Ch 1 The early history of MCDM ch 2 MCDM developments in the 1970s ch 3 MCDM developments in the 1980s ch 4 MCDM developments in the 1990s and beyond ch 5 MCDM conferences ch 6 MCDM society traditions ch 7 Awards and presidents ch 8 Biographies of leading MCDM scholars ch 9 Conclusion

Dynamic Noncooperative Game Theory Tamer Basar,Geert Jan Olsder,1999-01-01 An overview of the analysis of dynamic differential zero sum and nonzero sum games and the role of different information patterns

Mathematical Psychology Jean-Paul Doignon,Jean-Claude Falmagne,2012-12-06 Sometime in the late sixties one of the editors of this volume realized that the mathematica psychologists in Europe an odd lot mostly concentrated in Germany the Netherlands France England and Belgium were suffering from an acute sense of isolation The papers that they presented at meetings of their national or regional societies had to be sanitized to the point of misrepresentation They were misunderstood The mood was grim depression was lurking He decided that urgent action was required a European gathering of mathematical psychologists was called in April 1971 Not being foolhardy however he took the precaution of choosing Paris as the meeting place Around thirty mathematical psychologists received an invitation They all came justifying at least Paris s reputation The meeting took place at the Maison des Belges of the Cite Universitaire Boulevard Jourdan in front of the Parc Montsouris As far as everyone remembers the meeting was a full success A happy birth had taken place This editor then irresponsibly accepted a position in a university in the US leaving an infant to the whims of the passers by Fortunately a godfather came along The next meeting took place in Nijmegen in November 1971 under the loving care of Eddy Roskam A tradition was established The third

meeting was in Oxford 1972 then in Marseilles 1973 Regensburg 1974 Stirling 1975 Stockholm 1976 The infant became a toddler then a vigorous child This annual meeting is now an important event in the field

Control Theory Of Robotic Systems J M Skowronski, 1989-08-01 Automated manufacturing is the topic of the day in industry and thus also in R D investigation in both industrial laboratories and academia The core of such studies lies in systems of robotic manipulators with control of such systems for stability effective goal reaching and coordination timing avoidance of collision being an essential part of it The manipulators must work at high speed and under considerable payloads which require nonlinear modelling Their work is subject to bounded uncertainty in many parameters but precision must be secured This book gives the theoretic base and specific algorithms for control attaining the objectives under the above features The algorithms given are in closed form which makes for fast on board computing The book deals with its subject of systems of robots and their coordination control on a fundamental basis using realistic untruncated models It will be of lasting interest compared to texts dealing with details of the design of the day

Control of Nonlinear Mechanical Systems Jan M. Skowronski, 2012-12-06 A modern mechanical structure must work at high speed and with high precision in space and time in cooperation with other machines and systems All this requires accurate dynamic modelling for instance recognizing Coriolis and centrifugal forces strong coupling effects flexibility of links large angles articulation This leads to a motion equation which must be highly nonlinear to describe the reality Moreover work on the manufacturing floor requires coordination between machines between each machine and a conveyor and demands robustness of the controllers against uncertainty in payload gravity external perturbations etc This requires adaptive controllers and system coordination and perhaps a self organizing structure The machines become complex strongly nonlinear and strongly coupled mechanical systems with many degrees of freedom controlled by sophisticated mathematical programs The design of such systems needs basic research in Control and System Dynamics as well as in Decision Making Theory Dynamic Games not only in the use of these disciplines but in their adjustment to the present demand This in turn generates the need to prepare engineering students for the job by the teaching of more sophisticated techniques in control and Mechanics than those contained in previous curricula On the other hand all that was mentioned above regarding the design of machines applies equally well to other presently designed and used mechanical structures or systems

Systems Optimization Methodology V. V. Kolbin, 1998 This monograph defines the notion of a system by reference to those systems which exhibit goal oriented behavior and utilize the notion of decision making and controls Such systems allow for phenomenological description and fix the nature of causal transformations of input effects into output quantities The study of consequences of the fact that the systems possess some properties constitutes the content of systems optimization methodology which goes beyond the scope of descriptive classification of systems Chapter 1 deals with philosophical problems of systems methodology An attempt is made to systematize and analyze the problems of scientific methodology as applied to systems modeling methodology which is viewed as the most general

concept utilized in modern science Chapter 2 focuses on problems of qualitative analysis in natural and social sciences Attention is drawn to problems of measurement theory and quantitative analysis of systems Approaches and methods of systems analysis and synthesis form the central portion of the book Much study is given to the methods of systems decomposition an integration using both discrete and continuous descriptions of objects processes and phenomena Examples of complex goal oriented systems are also provided The remaining part of the book is largely centered around the methodology of multiobjective systems optimization

Multiple Criteria Decision Making and Risk Analysis Using Microcomputers Birsen Karpak, Stanley Zionts, 2013-06-29 Roughly nine years ago the two editors met for the first time in Amsterdam the Netherlands at the EURO III meeting organized by the Association of European Operational Research Societies there As a result of our initial meeting the two of us planned and carried out a number of activities in the multiple criteria decision making area much of it supported by the North Atlantic Treaty Organization NATO The latest of these activities was a NATO Advanced Study Institute ASI on multiple criteria decision making and risk analysis using microcomputers The institute was held in Tarabya Istanbul TURKEY on June 28 July 8 1987 We received over 100 applications from professors and a few graduate students in 13 countries Roughly half of them were able to participate The ASI was a great success Substantial knowledge transfer and learning took place In addition to the planned presentations we had several panels and round table discussions Though we had planned these in advance we implemented them to fit the occasion and also organized a few special sessions on site to respond to participants interests

New Frontiers of Decision Making for the Information Technology Era Yong Shi, Milan Zeleny, 2000 The volume provides users and developers of the IT S information technology and systems with information about the advances in decision making and decision making support that empower and enable information technology in the direction of productivity and effectiveness of decision making in business The chapters have been written by well known international experts in decision making and they explore the frontiers of decision making in the era of IT S The book is intended to serve as a research source scientific reference and business support source as well as a book of student readings that will appeal to a larger international audience

Optimal Control Theory Suresh P. Sethi, 2018-11-28 This fully revised 3rd edition offers an introduction to optimal control theory and its diverse applications in management science and economics It brings to students the concept of the maximum principle in continuous as well as discrete time by using dynamic programming and Kuhn Tucker theory While some mathematical background is needed the emphasis of the book is not on mathematical rigor but on modeling realistic situations faced in business and economics The book exploits optimal control theory to the functional areas of management including finance production and marketing and to economics of growth and of natural resources In addition this new edition features materials on stochastic Nash and Stackelberg differential games and an adverse selection model in the principal agent framework The book provides exercises for each chapter and answers to selected exercises to help deepen the understanding

of the material presented Also included are appendices comprised of supplementary material on the solution of differential equations the calculus of variations and its relationships to the maximum principle and special topics including the Kalman filter certainty equivalence singular control a global saddle point theorem Sethi Skiba points and distributed parameter systems Optimal control methods are used to determine optimal ways to control a dynamic system The theoretical work in this field serves as a foundation for the book which the author has applied to business management problems developed from his research and classroom instruction The new edition has been completely refined and brought up to date Ultimately this should continue to be a valuable resource for graduate courses on applied optimal control theory but also for financial and industrial engineers economists and operational researchers concerned with the application of dynamic optimization in their fields

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