Mathematical Programming And Game Theory For Decision Making (Statistical Science and Interdisciplinary Research)

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This edited book presents recent developments and state-of-the-art review in various areas of mathematical programming and game theory. It is a peer-reviewed research monograph under the ISI Platinum Jubilee Series on Statistical Science and Interdisciplinary Research. This volume provides a panoramic view of theory and the applications of the methods of mathematical programming to problems in statistics, finance, games and electrical networks. It also provides an important as well as timely overview of research trends and focuses on the exciting areas like support vector machines, bilevel programming, interior point method for convex quadratic programming, cooperative games, non-cooperative games and stochastic games. Researchers, professionals and advanced graduates will find the book an essential resource for current work in mathematical programming, game theory and their applications.

Contents: Mathematical Programming and Its Applications in Finance (L C Thomas); Anti-Stalling Pivot Rule for Linear Programs with Totally Unimodular Coefficient Matrix (S N Kabadi & A P Punnen); A New Practically Efficient Interior Point Method for Convex Quadratic Programming (K G Murty); A General Framework for the Analysis of Sets of Constraints (R Caron & T Traynor), Tolerance-Based Algorithms for the Traveling Salesman Problem (D Ghosh et al.); On the Membership Problem of the Pedigree Polytope (T S Arthanari); Exact Algorithms for a One-Defective Vertex Colouring Problem (N Achuthan et al.); Complementarity Problem Involving a Vertical Block Matrix and Its Solution Using Neural Network Model (S K Neogy et al.); Fuzzy Twin Support Vector Machines for Pattern Classification (R Khemchandani et al.); An Overview of the Minimum Sum of Absolute Errors Regression (S C Narula & J F Wellington); Hedging Against the Market with No Short Selling (S A Clark & C Srinivasan); Mathematical Programming and Electrical Network Analysis II: Computational Linear Algebra Through Network Analysis (H Narayanan); Dynamic Optimal Control Policy in Price and Quality for High Technology Product (A K Bardhan & U Chanda); Forecasting for Supply Chain and Portfolio Management (K G Murty); Variational Analysis in Bilevel Programming (S Dempe et al.); Game Engineering (R J Aumann); Games of Connectivity (P Dubey & R Garg); A Robust Feedback Nash Equilibrium in a Climate Change Policy Game (M Hennlock); De Facto Delegation and Proposer Rules (H Imai & K Yonezaki); The Bargaining Set in Effectivity Function (D Razafimahatolotra); Dynamic Oligopoly as a Mixed Large Game Toy Market (A Wiszniewska-Matyszkiel); On Some Classes of Balanced Games (R B Bapat); Market Equilibrium for Combinatorial Auctions and the Matching Core of Nonnegative TU Games (S Lahiri); Continuity, Manifolds, and Arrow s Social Choice Problem (K Saukkonen); On a Mixture Class of Stochastic Games with Ordered Field Property (S K Neogy).

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