

The AMSS – PolyU Joint Research Institute

Distinguished Lecture on Generalized Nash Equilibrium by Professor Masao Fukushima, Kyoto University, Japan

Date : 31 October 2011 (Monday)

Time : 11:00 am – 12:00 noon

Venue: Room Y305

Abstract

ALL ARE WELCOME!

Nash equilibrium in an N-person non-cooperative game is one of the most fundamental solution concepts in game theory. Recently, intensive efforts have been made, particularly in the optimization community, to extend the scope of the traditional non-cooperative games, or Nash equilibrium, in order to model complicated conflict situations that arise in practice. Notable such extended games include generalized Nash game, robust Nash game, multi-leader-follower game, and so on. This talk mainly focuses on the generalized Nash game and discusses its theoretical and numerical issues.



Biography

Prof. Masao Fukushima got all academic degrees in Engineering from Kyoto University. Currently he is a full professor at the Department of Applied Mathematics and Physics, Graduate School of Informatics, Kyoto University. His research interests include nonlinear optimization, variational inequality and complementarily problems, parallel optimization, nonsmooth optimization, global optimization, game theory, and applications in transportation, finance, data mining, etc. He has published over 200 papers in peer reviewed journals and has been selected as an ISI Highly Cited Researcher in Mathematics. Professor Fukushima is one of the founders of the Pacific Optimization Research Activity Group, and served as the Chairman of the Working Committee. He is also the founder and the Co-Editor of Pacific Journal of Optimization. Besides, he is currently on the editorial boards of 14 international journals in optimization and operations research, including SIAM Journal on Optimization, Computational Optimization and Applications, Journal of Optimization Theory and Applications, etc.