



The Hong Kong Polytechnic University Department of Applied Mathematics

Seminar Series

Stochastic two-person decision problem with information structure

By

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Abstract

In this paper, we first present a unified framework in which a variety of two-person decision problems, especially stochastic (zero-sum, non zero-sum) Nash game, Stackelberg game with global-information can be solved. Different information structures are given and we present some unified framework to analyze them. The Open-loop and closed-loop decisions are all specified with given forward-backward structure. We also address some functional presentation to different decision strategies. Current work includes the Hamiltonian system and Riccati as benchmark case for decision.

Date: 27 May 2022 (Friday) Time: 20:00-20:45 (Hong Kong Standard Time GMT +8) Venue: Online Talk via Zoom (Meeting ID: 950 0069 0273) Speaker: Prof. Xinwei Feng, Shandong University Host: Dr. James Huang, The Hong Kong Polytechnic University Click to join: https://polyu.zoom.us/j/95000690273?pwd=RGF5MERrWFhveVBVNGcvRE5hb1VYQT09



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For enrolment, please send your name and email to wai-yan.moon@polyu.edu.hk on or before 26 May 2022