

Course Descriptions Master 2018-2019

Course Title	Game Theory							
Course Code	EBC4146							
ECTS Credits	6,5							
Assessment	None							
Period	Period	Start	End	Mon	Tue	Wed	Thu	Fri
	1	3-9-2018	26-10-2018	X			X	
Level	Advanced							
Coordinator	Hans Peters For more information:h.peters@maastrichtuniversity.nl							
Language of instruction	English							
Goals	This course provides a comprehensive overview of optimization techniques such as linear and integer programming, and non-linear programming, with applications in game theory and economics. Students learn optimization techniques from mathematics and operations research, and how to apply them in models from game theory and economic theory.							
Description	Topics in optimization include duality theorems in LP, branch and bound and cutting plane algorithms in IP, and Kuhn-Tucker conditions for NLP. Topics in game theory and economics include computation of Nash equilibrium and refinements, selfish routing in networks and the price of anarchy, and non-emptiness of the core.							
Literature	The course will be based on chapters from standard textbooks plus additional readers. Recommended literature for background reading : Hans Peters : Game Theory : A Multi-Leveled Approach. Springer-Verlag. David Luenberger and Yinyu Ye : Linear and Nonlinear Programming. Stephen Boyd and Lieven Vandenberghe : Convex optimization. Cambridge University Press. Christos H. Papadimitriou and Kenneth Steiglitz : Combinatorial Optimization: Algorithms and Complexity. Laurence A. Wolsey and George L. Nemhauser : Integer and Combinatorial Optimization, John Wiley & Sons. Sebastian Bubeck (2015) : Algorithms and complexity. Foundations and trends in machine learning 8 (231-358). Roger Myerson : Game Theory : Analysis of Conflict. Harvard University Press.							
Prerequisites	Only Master students can take this course. Exchange students need to have obtained a BSc degree in Economics, International Business, Econometrics, or a related topic. Familiarity with the basic concepts of optimization and linear programming will be helpful. A solid basis in mathematics and calculus is also recommendable.							
Teaching methods	PBL / Lecture							
Assessment methods	Written Exam							
Evaluation in previous academic year	For the complete evaluation of this course please click http://iwio-sbe.maastrichtuniversity.nl/rapporten.asp?referrer=codeUM							
This course belongs to the following programme / specialisation	Master Business Research				Free Electives			
	Master Business Research - Operations Research				Free Electives			
	Master Economic and Financial Research - Econometrics				Economic Theory, Behaviour & Computing			
	Master Economic and Financial Research				Economic Theory, Behaviour & Computing			
	SBE Exchange Master				Master Exchange Courses			
	SBE Non Degree Courses				Master Courses			