Game theory

ECTS : 6

Description du contenu de l'enseignement :

Chapter 1: Normal form games: pure and mixed strategy Nash equilibrium; weakly/strictly dominated strategies , iterated elimination of dominated strategies.

Chapter 2: Dynamic games: Backward induction, subgame perfect Nash equilibrium, repeated games.

Chapter 3: Incomplete information (in static games): Bayesian Nash equilibrium; introduction to some applications (auctions, finance...)

Compétence à acquérir :

The objective of the course is to give some fundamental background in interactive decision making and its applications. After having attended the classes, the students will be able to understand the basic tools of game theory and the importance of this field in economics and finance.

Mode de contrôle des connaissances :

A mid-term exam and a final exam

Document susceptible de mise à jour - 05/11/2026
Université Paris Dauphine - PSL - Place du Maréchal de Lattre de Tassigny - 75775 PARIS Cedex 16