

14.126 Teoria dos Jogos

Outono de 2002

Livros-texto

1. Fudenberg e Tirole. *Game Theory*. The MIT Press, 1991. [Principal]
2. Osborne e Rubinstein. *A Course in Game Theory*. The MIT Press, 1994. [Principal]
3. Weibull. *Evolutionary Game Theory*. The MIT Press, 1995. [Complementar]
4. Fudenberg e Levine. *The Theory of Learning in Games*. The MIT Press, 1998. [Complementar]
5. Krishna. *Auction Theory*. Academic Press, 2002. [Complementar]

Games and Economic Behavior os artigos (1993-, vol. 5-) da lista estão disponíveis para download no site do periódico: <http://www.apnet.com/www/journal/ga.htm>

Journal of Economic Theory os artigos (1993-, vol. 59-) da lista estão disponíveis para download no site do periódico: <http://www.academicpress.com/jet>

Os artigos anteriores a 1997, publicados em *Econometrica*, *Review of Economic Studies* ou *Quarterly Journal of Economics* estão disponíveis para download em JSTOR: <http://www.jstor.org/>

Avaliações

Haverá cerca de cinco relações de problemas (40%) e um exame final a ser feito em casa (60%).

Programa Provisório

Aula 1 Teoria da Escolha (Savage, 1954; Kreps, 1988)

* Yildiz, M. Notas de aula.

Savage, L. (1954), *The Foundations of Statistics*.

Kreps, D. (1988), *Notes on the Theory of Choice*.

Aulas 2 e 3 Introdução. Definições (Nash, Perfeito, Equilíbrio Seqüencial, Racionabilidade, Equilíbrio Correlacionado, Indução Retroativa, Indução Progressiva, Racionalidade Seqüencial, Equilíbrios Auto-confirmados)

*Fudenberg e Tirole. Caps. 1, 2, 3.

Osborne e Rubinstein. Caps. 2, 3, 4, 6.

Aumann, R. (1995) "Backward Induction and Common Knowledge of Rationality", *Games and Economic Behavior*, 8, 6-19.

Ben-Porath, E. (1997) "Rationality, Nash Equilibrium and Backward Induction in Perfect Information Games," *Review of Economic Studies*, 64, 23-46.

Brandenburger, A. (2001) "The Power of Paradox".

Aumann, R. e A. Brandenburger. (1995) "Epistemic Conditions for Nash Equilibrium", *Econometrica*, 63, 1161-1180.

Bernheim, D. (1984) "Rationalizable Strategic Behavior", *Econometrica*, 52, 1007-1028.

Pearce, D. (1984) "Rationalizable Strategic Behavior and the Problem of Perfection", *Econometrica*, 52, 1029-1050.

Aumann, R. (1987) "Correlated Equilibrium as an Expression of Bayesian Rationality", *Econometrica*, 55, 1-18.

Kreps e Wilson (1982) "Sequential Equilibria", *Econometrica*, 50, 863-894.

Dekel, E., D. Fudenberg e D. Levine (1999), "Payoff Information and Self-Confirming Equilibrium". Texto para discussão.

<http://levine.sscnet.ucla.edu/papers/ack32rc.pdf>

Fudenberg, D. e D. Kreps (1995), "Learning in Extensive Games, I: Self-Confirming Equilibrium", *Games and Economic Behavior*, 8, 20-55.

Aulas 4 e 5 Jogos Repetidos

*Fudenberg e Tirole, Cap. 5.

Osborne e Rubinstein. Cap. 8.

Abreu, D., P. K. Dutta e L. Smith (1994), "Folk Theorems for Repeated Games: A NEU Condition", *Econometrica*, 62, 939-948.

Fudenberg, D. e E. Maskin (1986), "The Folk Theorem for Repeated Games with Discounting and Incomplete Information", *Econometrica*, 54, 533-54.

Fudenberg, D., D. Levine e E. Maskin (1994), "The Folk Theorem in Repeated Games with Imperfect Public Information", *Econometrica* 62, 997-1039.

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Kandori, M. (1992), "Social Norms and Community Enforcement", *Review of Economic Studies* 59, 63-80.

Aula 6 Revisão

Aula 7 Conversa Barata

*Crawford, V. e J. Sobel (1982) "Strategic Information Transmission", *Econometrica*, 50, 1431-1451.

*Myerson, R. (1986) "Multi-Stage Games with Communication", *Econometrica*, 54, 323-358.

Battaglini, M. (2002), "Multiple Referrals and Multidimensional Cheap Talk", *Econometrica*, 70, 1379-1401.

Aulas 8 e 9 Teoria da Barganha

*Osborne e Rubinstein. Caps. 7 e 15

*Yildiz, M. (2001): "Bargaining without a common prior - An immediate agreement theorem."

Fudenberg e Tirole. Cap. 10.

Rubinstein, A. (1982) "Perfect Equilibrium in a Bargaining Model", *Econometrica*, 50, 97-109.

Nash, J. (1950), "The bargaining problem", *Econometrica*, 18.

Aula 10 Sinalização, Reputação

Fudenberg e Tirole. Cap. 9.

*Cho, I.-K. e D. Kreps (1987) "Signalling Games and Stable Equilibria", *Quarterly Journal of Economics*, 102, 179-221.

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*Milgrom e Roberts (1982), "Predation, reputation and entry deterrence", *Journal of Economic Theory*, 27, 280-312.

*Kreps, D., P. Milgrom, J. Roberts e R. Wilson (1982). "Rational Cooperation in the Finitely Repeated Prisoners' Dilemma", *Journal of Economic Theory*, 27, 245-52.

Aulas 11 e 12 Fundamentos Epistêmicos

Fudenberg e Tirole. Caps 2-14.

*Yildiz, Notas de Aula.

*Aumann (1995), *Interactive Epistemology*.

*Dekel, E. e F. Gul (1997) "Rationality and Knowledge in Game Theory." *Em Advances in Economics and Econometrics: Theory and Applications*, D. M. Kreps e K. F. Wallis (ed.), Cambridge University Press, 1997.

Milgrom, P. e N. Stokey (1982), "Information, Trade and Common Knowledge", *Journal of Economic Theory*, 26, 177-227.

Aula 13 Revisão

Aulas 14, 15, 16 e 17 Aprendizagem e Evolução

*Weibull. Cap. 2-3.

*Fudenberg e Levine. Capítulos ??

Erev, I. e A. Roth (1995), "On the Need for Low-Rationality Game Theory." <http://www.economics.harvard.edu/~aroth/>

*Noldeke, G. e L. Samuelson (1993), "An Evolutionary Analysis of Forward and Backward Induction", *Games and Economic Behavior*, 5, 425-454.

Kandori, M., G. Mailath e R. Rob (1993), "Learning, Mutation, and Long-run Equilibria in Games", *Econometrica*, 61, 29-56.

Young, P. (1993) "The Evolution of Conventions", *Econometrica*, 61, 57-84.

Ellison, G. (1993) "Learning, Local Interaction and Coordination", *Econometrica*, 61, 1047-1071.

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Aula 18 Revisão

Aula 19 Jogos Supermodulares

*Milgrom, P. e J. Roberts (1990) "Rationalizability and Learning in Games with Strategic Complementarities", *Econometrica*, 58, 1255-1277.

*Milgrom, P. e J. Roberts (1996), "The LeChatelier Principle", *The American Economic Review*, Vol. 86, Nº. 1 (Mar., 1996), pp. 173-179.

Vives, X. (1990) "Nash Equilibrium with Strategic Complementarities", *Journal of Mathematical Economics*, 19, 305-321.

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Aulas 20, 21 e 22 Leilões

*Krishna, Caps. 2, 3, 5-7, 10 e 17.

*Myerson, R. (1981) "Optimal Auction Design", *Mathematics of Operations Research* 6, pp. 58-73.

*Milgrom, P. e R. Weber (1982), "A Theory of Auctions and Competitive Bidding", *Econometrica* 50, 1089-1122.

Aula 23 Revisão