

Seminario AGCO

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Where: Av República 701, Sala 33.

When: Wednesday, November 6, 15:45 hrs.

Title: REPLICATOR DYNAMICS: OLD AND NEW

Abstract:

We introduce the unilateral version associated to the replicator dynamics and describe its connection to on-line learning procedures, in particular to multiplicative weight algorithm. We show the interest of handling simultaneously discrete and continuous time analysis. We then survey recent results on extensions of this dynamics: regularization function and variable weights. This includes no regret algorithms, time average and link to best reply dynamics in two person games, application to equilibria and variational inequalities, convergence properties in potential and dissipative games.

MIÉRCOLES 06 DE NOVIEMBRE A LAS 15:45 HRS, AV. REPUBLICA 701 SALA 33.