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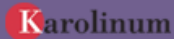
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Algorithmic Approaches to Game-theoretical Modeling and Simulation

[Hrubý, Martin](#)

Year: 2008 Volume: 2 Issue: 3 Pages: 268-300

Abstract: This paper deals with a methodology of computer modeling and simulation of market competitive situations using game theory. The situations are thematically focused mostly to models of commodity markets but the applications of the methodology can be wider. This methodology covers the whole modeling work, including a primary specification of a problem, making an abstract model, making a simulation model, design of a state space of the problem and the simulator itself. As a whole, the methodology represents a complete framework for implementation of computer models of commodity markets suitable for their further analysis and prediction of their future evolution. The main contribution of the paper consists in the algorithmic implementation of computer processing of large strategic game.

JEL classification: C51, C53, C63, C72

Keywords: Market models, non-cooperative game theory, modeling and simulation, artificial intelligence

RePEc: http://ideas.repec.org/a/fau/aucoz/au2008_268.html

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