Seminar of Probability and Stochastic Process

Tuesday, 15th March, from 11h15 to 12h15
ME A0 407, EPFL, Ecublens

Prof. Mathieu Faure

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Stochastic Approximations, Differential Inclusions and consistency in games.

Abstract:

A successful method to qualitatively describe the asymptotic behavior of a discrete time stochastic process governed by some recursive formula is to relate it to the limit sets of a well chosen mean differential equation. Benaïm et al. (2005) generalised this approach for stochastic approximation algorithms whose average behavior is related to a differential inclusion instead. We show how these results can be used to derive consistency in games, for a certain class of strategies.

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