数学学科学术报告

Zero-sum stochastic games with the risk-sensitive average criterion

主讲嘉宾

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报告摘要

This talk concerns with zero-sum stochastic games with the risk-sensitive average criterion. First, we establish the existence of the value and a saddle point under a mild condition , which is weaker than those in the existing literature. Next, different from the existing literature on the risk-sensitive average stochastic games, which only focuses on the existence of a saddle point, we additionally propose two efficient algorithms to approximate the value and saddle points, respectively. Finally, we illustrate our conclusions with an example.

报告人简介

郭先平，中山大学教授，博士生导师，1996年于中南大学获博士学位，2002于中山大学晋升为教授，2009年获国家杰出青年基金，2015年获国务院政府特殊津贴，担(曾)任国际杂志 Advances in Applied Probability，Journal of Applied Probability，Science China Mathematics，Journal of Dynamics and Games,**以及国内期刊《中国科学：数学》《应用数学学报》《应用概率统计》、等杂志编委。研究兴趣为马氏决策过程、随机博弈等。**

时　　间：2025年12月6日（周六）9：30

会 议 室：光华楼东主楼2001室

邀 请 人：吴波 教授