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中国科学院数学与系统科学研究院
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Academy of Mathematics and Systems Science, CAS
Colloquia & Seminars

Speaker:	曹志刚教授，北京交通大学
Inviter:	陈旭瑾 研究员
Title:	Who Shares Risk with Whom? A Dynamic Network Game Analysis
Language:	Chinese
Time & Venue:	2023.03.07 15:30-16:30 南楼N602
Abstract:	

We investigate informal risk sharing using a dynamic network game model. In each round, a randomly selected agent experiences a negative shock, and the agent's friends decide whether to provide assistance. Assuming that agents have concave utility functions, we prove a version of the Folk Theorem. Our analysis shows that a group of agents will help each other in all relevant rounds of a subgame perfect Nash equilibrium if and only if there is a subgraph of these agents, in which each agent has a number of friends that is neither too low nor too high. Although optimization problems related to this model are generally NP-hard, we are able to perform several natural comparative statics.

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