

寡占市场中有限理性博弈模型分析

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Analysis of a Game with Bounded Rationality in Oligopoly Market

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摘要 基于有限理性的假设,通过构建模型,对一个不同理性、不同结构成本函数的双寡头博弈进行分析.讨论了Nash均衡点的存在性和稳定性,数值模拟出分支、混沌和奇异吸引子等复杂的动力学现象并计算出最大Lyapunov指数.指出寡头的理性会对博弈结果产生较大影响,对企业在混沌市场中的产量决策提供了理论依据.

关键词: 不同理性 离散动力系统 Cournot模型 混沌 最大Lyapunov指数

Abstract: Based on the players with bounded rationality, the game model is built to analyze a nonlinear duopoly game with heterogeneous players and different functions of cost. The existence and stability of the Nash equilibrium of this system are studied. The complex dynamics, bifurcations, strange attractor and chaos are displayed by simulating numerically and the largest Lyapunov exponents are computed. We show that enterprise's expectations have an impact on the result of duopoly game. The conclusions provide enterprise with theories of output decision-making in chaotic market.

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