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differential games exemplify situations
where two players influence an

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underlying linear dynamics in order to
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dynamic optimization models of these agents are regarded as differential games. Each agent, or player, has its own objective to be maximized. We can

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specifically, a state variable or variables evolve over time according to a differential equation. Early analyses reflected military interests, considering two actors—the pursuer and the evader—with diametrically opposed goals.

Differential game - Wikipedia

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