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SEMINAR ROOM

A Kantorovich-like optimal transport problem is formulated by minimizing the Choquet integral of a given cost function with respect to the α -mixture of joint belief functions with given marginals, and their dual plausibility functions. We show that the particular subcase given by a marginal belief function and a marginal probability measure can be used to model a game under ambiguity, through the definition of the Stackelberg-Cournot-Nash equilibrium with Dempster-Shafer uncertainty and α -maxmin preferences. An algorithm is provided for approximating an equilibrium based on a suitable entropic formulation of the defined optimal transport problem.

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Stackelberg-Cournot-Nash equilibria under ambiguity and α -maxmin preferences

DII SEMINAR

