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The linear programming technique is used for solving mixed strategy games of dimensions greater than  $(2 \times 2)$  size. The following simple example is used to explain the procedure.  
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- Linear programs are constrained optimization problems
- Constrained optimization problems ask us to maximize or minimize a function subject to mathematical ...

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Linear Programming and Game Theory

It is the solving of a three by three, two person zero-sum game by using linear programming, simplex method. However, the same procedure can be applied to solve any dimension of game problem. If you ...

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This compact book is an excellent elucidation of the basics of optimization theory in the areas of linear programming and game theory. The theory has been developed in a systematic manner with a

recapitulation of the necessary mathematical preliminaries including in good measure the elements of convexity theory. All the essential topics such as simplex algorithm, duality, revised simplex ...

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