

# Contents

## Part I General Models and Analysis

<b>Feedback Stackelberg Solutions of Infinite-Horizon Stochastic Differential Games</b> . . . . .	3
Alain Bensoussan, Shaokuan Chen and Suresh P. Sethi	
<b>Linear-Quadratic Stochastic Differential Games with General Noise Processes</b> . . . . .	17
Tyrone E. Duncan	
<b>Suboptimal Policies for Stochastic <math>N</math>-Stage Optimization: Accuracy Analysis and a Case Study from Optimal Consumption</b> . . . .	27
Mauro Gaggero, Giorgio Gnecco and Marcello Sanguineti	
<b>Effective Information in Offline Stochastic Feedback and Optimal Control of Dynamic Systems: Results and Applications</b> . . . . .	51
Avi Herbon	

## Part II Applications to Marketing, Economics and Finance

<b>A Paradox of the Mean Variance Setting for the Long Term Investor</b> . . . . .	75
Abraham Lioui	
<b>Relationships in Marketing and Optimal Control</b> . . . . .	95
Gila E. Fruchter	
<b>Attachment and Forgiveness in a Behavioural, Non-Cooperative Dynamic Game</b> . . . . .	107
Fouad El Ouardighi	
<b>New Product Development in a Durable Good Monopoly Market</b> . . . .	131
Ted Klasterin and Param Vir Singh	

### **Part III Applications to Operations and Manufacturing**

<b>An Extension of the Target Theory in Biology Applied to System Reliability . . . . .</b>	<b>155</b>
Thierry Bastogne and Pierre Vallois	
<b>Dynamic Coordination of Multiple Agents in a Class of Differential Games Through a Generalized Linear Reward Scheme . . . . .</b>	<b>183</b>
Boaz Golany, Konstantin Kogan and Charles S. Tapiero	
<b>An Optimal Threshold Policy in Applications of a Two-State Markov Process . . . . .</b>	<b>203</b>
Eugene Khmelnitsky	
<b>The Alignment Among Competitive Strategy, Operations Improvement Priorities and Manufacturing and Logistics Performance Measurement Systems. Evidence from a Case-Based Study. . . . .</b>	<b>221</b>
Valeria Belvedere and Francesco Gallmann	
<b>Publications . . . . .</b>	<b>243</b>
<b>Index . . . . .</b>	<b>253</b>

Models and Methods in Economics and Management  
Science

Essays in Honor of Charles S. Tapiero

El Ouardighi, F.; Kogan, K. (Eds.)

2014, XIII, 254 p. 23 illus., 7 illus. in color., Hardcover

ISBN: 978-3-319-00668-0