

$L(t) - L(t+\Delta) = \Delta$  and use  $e^{-r\Delta}$  as the discount factor.

The same reasoning as before gives

$$p^2(e^{-r\Delta}qv) - p(\Delta + v(1-q) + e^{-r\Delta}qv) + \Delta = 0.$$

To show that the probability of dropping out between time 0 and time T is independent of q it will suffice to show that the limit as  $\Delta \rightarrow 0$  of  $p/\Delta$  exists and is independent of q. (Checking this requires some work. I'll omit the details.) The ratio  $p/\Delta$  satisfies

$$(p/\Delta)^2(\Delta e^{-r\Delta}qv) - (p/\Delta)(v(1-q) + e^{-r\Delta}qv + \Delta) + 1 = 0.$$

This gives

$$\lim_{\Delta \rightarrow 0} p/\Delta = \frac{1}{v}.$$

The probability that a player does not stop before time t is

$$(1 - \Delta(\frac{1}{v}))^{t/\Delta}$$

which converges to  $\exp(-t/v)$  as  $\Delta \rightarrow 0$ . Note that this is independent of q (and of course equal to the result derived in section 4.5.2 for the case of  $q = 0$ ).

### Exercise 4.2

We start with a couple of simple observations. First, after your opponent has built a plant, it is dominated for you to build. Second, building a plant at any  $t \in \{4, 5, 6, 7, 8, 9, 10\}$  is dominated by not building.

We now look at what must happen if both players have done feasibility studies before  $t = 3$ .

If at  $t = 7$  no one has built yet, it is dominated for player 1 not to build at  $t = 7$ .

If player 1 is playing an undominated strategy and at  $t = 6$  no one has built then firm 2 gets payoffs  $13 - c(1-\delta^{t-2})$  if it builds, and  $-c$  if it

# Fudenberg Solution Manual

**Thomas Riechmann**



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*Cooperative Models in International Relations Research* Michael D. Intriligator, Urs Luterbacher, 2012-12-06 Cooperative Models in International Relations Michael D Intriligator and Urs Luterbacher Cooperation problems in international relations research have been associated with a variety of approaches Game theoretical and rational choice perspectives have been used extensively to analyze international conflict at a bilateral two actor level Problems of deterrence and conflict escalation and deterrence maintaining and conflict dilemma solving strategies have been studied with a variety of game theoretical constructs These range from two by two games in normal form Axelrod 1984 to sequential games It is obvious that the analysis of conflict solving strategies and metastrategies deals implicitly and some times explicitly with cooperation The emphasis on cooperation promoting strategies plays therefore an important role within rational choice analysis of two actor problems However problems of international cooperation have also been traditionally associated with literary and qualitative approaches This is especially true for studies carried out at a multilateral or systemic level of analysis The association between cooperation problems at the international level and the study of international organizations influenced by the international legal tradition have certainly contributed to this state of affairs The concept of international regime of cooperation Krasner 1983 which derives itself from legal studies has been developed entirely within the context of this literary

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