

课程大纲

博弈与信息经济学

课程编号：02811010

学 分：3

课程类型：必修

先修课程：

授课对象：研究生

任课教师：翁翕

开课学期：2016 年春

任课教师简历（500 字左右）：

翁翕，现为北京大学光华管理学院应用经济系讲师。他目前主要研究领域为博弈论，应用微观经济理论和产业经济学。他本科、硕士均毕业于北京大学，博士毕业于美国宾夕法尼亚大学。



任课教师联系方式：

翁翕 电子邮件：wengxi125@gsm.pku.edu.cn； 电话：62767267

助教姓名及联系方式：

王梓雄 电子邮件：wangzixiong37@163.com

辅导、答疑时间：

周二下午 3: 30-4: 30 或邮件预约，光华新楼 304

一、项目培养目标

- 1 **Learning Goal 1** Graduates will be thoroughly familiar with the specialized knowledge and theories required for the completion of academic research.
 - 1.1 Objective 1 Graduates will have a deep understanding of basic knowledge and theories in their specialized area.
 - 1.2 Objective 2 Graduates will be familiar with the latest academic findings in their specialized area and will be knowledgeable about related areas.
 - 1.3 Objective 3 Graduates will be familiar with research methodologies in their specialized area, and will be able to apply them effectively.
- 2 **Learning Goal 2** Graduates will be creative scholars, who are able to write and publish high-quality graduation dissertation and research papers.
 - 2.1 Objective 1 Graduates will write and publish high-quality graduation dissertation and research papers
 - 2.2 Objective 2 Graduates will be critical thinkers and innovative problems solvers.
- 3 **Learning Goal 3** Graduates will have a broad vision of globalization and will be able to communicate and cooperate with international scholars
 - 3.1 Objective 1 Graduates will have excellent oral and written communication skills

3.2 Objective 2 Graduates will be able to conduct efficient academic communication in at least one foreign language

4 **Learning Goal 4** Graduates will be aware of academic ethics and will have a sense of social responsibility.

4.1 Objective 1 Graduates will have a sense of social responsibility.

4.2 Objective 2 Graduates will be aware of potential ethical issues in their academic career.

4.3 Objective 3 Graduates will demonstrate concern for social issues.

二、课程概述

本课程主要是为研究生开设的信息与激励经济学（或者叫契约理论），主要讨论博弈论在经济问题中的应用。在课程中教师不但会兼顾基本理论与文献的前沿发展，也会在教授建模技巧的同时与学生讨论相应的 Ideas。

在内容选取上，本课程会覆盖机制设计，信息传递，动态委托-代理问题和其他的高深专题。依据教学进度和学生的偏好，我们将会对高级专题内容有所取舍。

This course is an advanced graduate course in the economics of information and incentives (or sometimes called contract theory). It focuses on applications of game theory to economic issues. Both the foundations and recent developments in those areas will be emphasized. We will also seek a good balance between learning modeling techniques and developing important economic ideas----bringing these two elements together is the key to a good research project.

The topics to be covered in the course may include mechanism design, cheap talk, dynamic principal-agent theory, and other advanced topics. Some of these topics may not be studied in great depth, while some other topics may be added to the list later on, depending on the schedule and the revealed preference of the students in the class.

三、课程目标

本课程的主要目标是使学生掌握信息经济学（道德风险、机制设计的静态和动态模型）以及企业理论的基本理论，为学生把博弈论和信息经济学的理论应用到各种经济问题中去打下基础，使学生在在学习中发现他们感兴趣的问题，同时，对该领域感兴趣的学生还可以为进一步阅读文献、完成博士论文做好准备。

四、内容提要及学时分配

授课内容	时间安排
策略性信息传递与信息加总	1-4 周
机制设计	5-9 周
动态道德风险	10-12 周
声誉模型	12-15 周

五、教学方式

以讲授为主，辅以文献阅读和讨论。

六、教学过程中 IT 工具等技术手段的应用

无

七、教材

无指定教材，以教师讲义为主。

八、参考书目

Mas-Colell, Whinston and Green, 1995, Microeconomic Theory

Fudenberg and Tirole, 1990, Game Theory

Mailath and Samuelson, 2006, Repeated Games and Reputation: Long-Run Relationships.

Milgrom and Roberts, 1992, Economics, Organization and Management.

以及大量论文（开学第一周发 reading list）

九、教学辅助材料，如 CD、录影等

无

十、课程学习要求及课堂纪律规范

配合教师讲授，要求学生阅读相关文献，积极参与课堂教学与讨论。课后作业要求在指定日期交给助教。

十一、学生成绩评定办法（需详细说明评估学生学习效果的方法）

阅读论文： 15%

作业成绩： 35%

期末考试： 50%