

### 课程大纲

# 高级微观经济专题

课程编号:02810120 授课对象:学术研究生

学 分:3 任课教师:翁翕

课程类型:专业必修 开课学期:2015 年春

先修课程:

### 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:

庞嘉伟 pangjw2008@gmail.com

#### 辅导、答疑时间:

周三课后或邮件预约

### 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

本课程主要讨论博弈理论及其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,本课程会首先从理论层面上讨论不同的策略性均衡概念,然后把理论应用于道德风险、逆向选择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。

### 三、课程目标

本课程的主要目标是为学生把博弈论的理论应用到研究各种经济问题中去打下基础,使学生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
博弈基本概念	1-2周
策略性均衡	3-5 周
第一次期中考试	6 周
动态博弈与重复博弈	7-10 周
第二次期中考试	11 周
逆向选择与信号传递博弈	12-13 周
道德风险	14-15 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

Fudenberg and Tirole, 1990, Game Theory.

Jehle and Reny, 2011, Advanced Microeconomic Theory.

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



Mailath and Samuelson, 2006, Repeated Games and Reputation: Long-Run Relationships. Maschler, Solan and Zamir, 2013, Game Theory.

Myerson, 1991, Game Theory: Analysis of Conflict.

Gibbons,1992,Game Theory for Applied Economists.

Osborne, 2004, An Introduction to Game Theory.

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)

作业成绩: 20% 期中考试: 40% 期末考试: 40%