

***Mixed strategies for differential games.***

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In this talk, we consider mixed strategies for two player, zero sum differential games on a finite time interval. Motivated by the classical result in static games that ensures the existence of a saddle point when mixed strategies are allowed for both players, we extend those ideas to differential games, introducing a Law of Large Numbers game, for which the value function coincides with the limit of discrete time Markov games. We shall also mention some recent results about stochastic games and its connections with convex combinations of Hamiltonians. *This is a joint work with W. Fleming.*