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This edited book presents recent developments and state-of-the-art review in various areas of mathematical programming and game theory. It is a peer-reviewed research monograph under the ISI Platinum Jubilee Series on Statistical Science and Interdisciplinary Research. This volume provides a panoramic view of theory and the applications of the methods of mathematical programming to problems in statistics, finance, games and electrical networks. It also provides an important as well as timely overview of research trends and focuses on the exciting areas like support vector machines, bilevel programming, interior point method for convex quadratic programming, cooperative games, non-cooperative games and stochastic games. Researchers, professionals and advanced graduates will find the book an essential resource for current work in mathematical programming, game theory and their applications.