The Title

First author1

Second author2

1Affiliation for the first author, Address, Е-mail

2Affiliation for the second author, Address, Е-mail

Abstract

Keywords: 3-5 keywords

We consider the linear quadratic differential games for positive systems with two players.

Based on the established Newton method in [1] we modify and consider new iterations for computing the stabilizing solution of the associated coupled set of Riccati equations. Convergence properties are fully investigated in [2]. Computer realizations of the presented iterative methods are numerically compared. Comparing the results from the experiments the main conclusion is the modified iterations faster than the Newton method.

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References

1.T. Azevedo-Perdicoulis, G. Jank, Linear Quadratic Nash Games on Positive Linear Systems, *European Journal of Control*, 11:1-13, 2005.

2.P. Bolzern, P. Colaneri, G. De Nicolao. Stochastic stability of positive Markov jump linear systems, *Automatica*, 50:1181-1187, 2014.