

# Game theory - lab 3

David Milec

Czech Technical University in Prague

*[milecdav@fel.cvut.cz](mailto:milecdav@fel.cvut.cz)*

December 17, 2019

- 1 ERASER-C
- 2 Perimeter patrol with larger turns
- 3 Area patrol
- 4 Perimeter patrolling as area patrolling

# ERASER

ERASER algorithm,  $C = \{c_t | \forall t \in T\}$  is the defender's coverage vector over targets and  $A = \{a_t | \forall t \in T\}$  is attacker's vector one-hot encoding attacked target and  $d$  and  $k$  are unbounded continuous variables.

$U_{\{\Theta, \Psi\}}(t, C)$  is value of target  $t$  given coverage vector  $C$  for defender and attacker respectively.  $Z$  is sufficiently large number.

$$\begin{aligned} & \max && d \\ & a_t \in && \{0, 1\} && \forall t \in T \\ & \sum_{t \in T} a_t = && 1 \\ & c_t \in && [0, 1] && \forall t \in T \\ & \sum_{t \in T} c_t = && m \\ & d - U_{\Theta}(t, C) \leq && (1 - a_t) \cdot Z && \forall t \in T \\ & 0 \leq k - U_{\Psi}(t, C) \leq && (1 - a_t) \cdot Z && \forall t \in T \end{aligned}$$

# Constraint the resources

Modify the ERASER algorithm to consider following constraints

## Schedules

Resources are assigned to *schedules* covering multiple targets. Set of legal schedules  $S = \{s_1, \dots, s_l\}$  is a subset of power set of the targets.

Restrictions on this set represent scheduling constraints. Relationship is given by function  $M : S \times T \rightarrow \{0, 1\}$ , which evaluates to 1 if and only if  $t$  is covered in  $s$ . The strategy of the defender is an assignment of resources to schedules rather than targets.

## Resource types

$\Omega = \{\omega_1, \dots, \omega_v\}$  is set of *resource types*, each has a capability to cover different subset of  $S$ . The number of available resources of each type is given by the function  $R(\omega)$ . Coverage capabilities for each type are given by the function  $Ca : S \times \Omega \rightarrow \{0, 1\}$ , which is 1 if the type can cover the given schedule and 0 otherwise.

$$\begin{array}{lll}
 \max & d & \\
 a_t \in & \{0, 1\} & \forall t \in T \\
 c_t, q_s, h_{s,\omega} \in & [0, 1] & \forall t \in T, \forall s \in S, \forall \omega \in \Omega \\
 \sum_{t \in T} a_t = & 1 & \\
 \sum_{\omega \in \Omega} h_{s,\omega} = & q_s & \forall s \in S \\
 \sum_{s \in S} q_s M(s, t) = & c_t & \forall t \in T \\
 \sum_{s \in S} h_{s,\omega} Ca(s, \omega) \leq & R(\omega) & \forall \omega \in \Omega \\
 h_{s,\omega} \leq & Ca(s, \omega) & \forall s, \omega \in S \times \Omega \\
 d - U_{\Theta}(t, C) \leq & (1 - a_t) \cdot Z & \forall t \in T \\
 0 \leq k - U_{\Psi}(t, C) \leq & (1 - a_t) \cdot Z & \forall t \in T
 \end{array}$$

# Basic algorithm

For turning time  $\tau = 1$  we have the following algorithm

Create matrix  $M$  of size  $[2d + 1, 2d + 1]$ , initialized with 0s

Fill out all entries in  $M$  as follows:

$$M[2d, 2d] = 1$$

**for**  $i = 0, i < 2d, i++$  **do**

$$M[i, (2(i \bmod 2 == 0 ? 1 : -1) + i) \bmod (2d + 1)] = p$$

$$M[i, ((i \bmod 2 == 0 ? 1 : -1) + i) \bmod (2d + 1)] = 1 - p$$

**end**

$$MT = M^t$$

Res = vector of size  $d$  initialized with 0s

**for**  $loc = 0, loc \leq 2d, loc++$  **do**

$V$  = vector of size  $2d + 1$  initialized with 0s

$$V[2loc] = 1$$

$$Res[loc] = V \times MT[2d]$$

**end**

return Res

# Larger turn time

Modify the algorithm to work with  $\tau > 1$ .

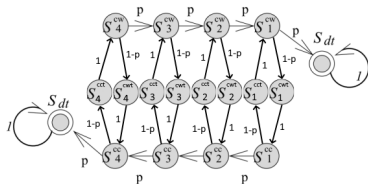
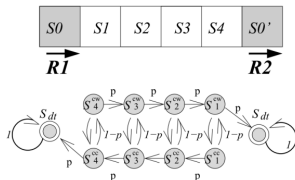


Figure: Problem with larger  $\tau$



	$S_1^{cc}$	$S_1^{cwt}$	$S_2^{cc}$	$S_2^{cwt}$	$S_3^{cc}$	$S_3^{cwt}$	$S_4^{cc}$	$S_4^{cwt}$	$S_{dt}$
$S_1^{cc}$	0	$1-p$	$p$	0	0	0	0	0	0
$S_1^{cwt}$	$1-p$	0	0	0	0	0	0	0	$p$
$S_2^{cc}$	0	0	0	$1-p$	$p$	0	0	0	0
$S_2^{cwt}$	0	$p$	$1-p$	0	0	0	0	0	0
$S_3^{cc}$	0	0	0	0	0	$1-p$	$p$	0	0
$S_3^{cwt}$	0	0	0	$p$	$1-p$	0	0	0	0
$S_4^{cc}$	0	0	0	0	0	0	0	$1-p$	$p$
$S_4^{cwt}$	0	0	0	0	0	0	$p$	$1-p$	0
$S_{dt}$	0	0	0	0	0	0	0	0	1

Figure: Original problem

# Reducing the size of the patrolling graph

Given following patrolling problem, remove unnecessary nodes and edges from the graph.

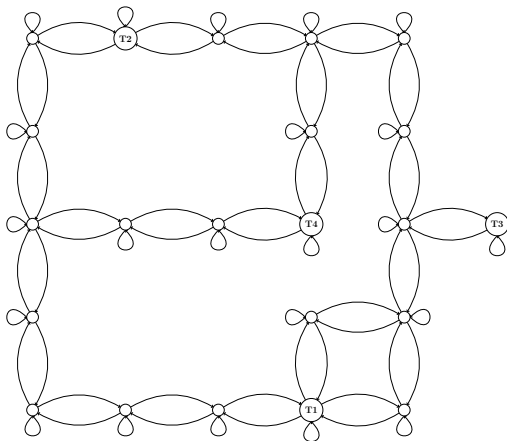
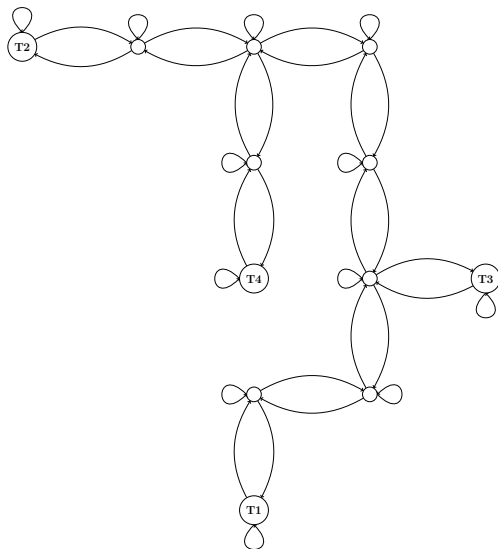


Figure: Given patrolling problem.



# Example of reduced graph



# Area patrol program

We assume  $\forall t \in T : v_a(t) = v_d(t)$

$a(i, j) = 1$  if the patrol can move from  $i$  to  $j$  in one step; else 0

$P_c(t, h)$  is the probability of stopping an attack at target  $t$  started when the patrol was at node  $h$

$\gamma_{i,j}^{w,t}$  is the probability that the patrol reaches node  $j$  from  $i$  in  $w$  steps without visiting target  $t$

max  $u$

$$\alpha_{i,j} \geq 0 \quad \forall i, j \in V$$

$$\sum_{j \in V} \alpha_{i,j} = 1 \quad \forall i \in V$$

$$\alpha_{i,j} \leq a(i, j) \quad \forall i, j \in V$$

$$\gamma_{i,j}^{1,t} = \alpha_{i,j} \quad \forall t \in T, i, j \in V \setminus \{t\}$$

$$\gamma_{i,j}^{w,t} = \sum_{x \in V \setminus \{t\}} (\gamma_{i,x}^{w-1,t} \alpha_{x,j}) \quad \forall w \in \{2, \dots, d(t)\}, t \in T, i, j \in V \setminus \{t\}$$

$$P_c(t, h) = 1 - \sum_{j \in V \setminus \{t\}} \gamma_{h,j}^{d(t),t} \quad \forall t \in T, h \in V$$

$$u \leq u_{\mathbf{d}(\text{intruder-capture})} P_c(t, h) + u_{\mathbf{d}(\text{penetration-t})} (1 - P_c(t, h))$$

$\alpha_{i,j}$  is the probability of moving from  $i$  to  $j$

$$u_{\mathbf{d}(x)} = \begin{cases} \sum_{i \in T} v_{\mathbf{d}}(i), & x = \text{intruder-capture or no-attack} \\ \sum_{i \in T \setminus \{t\}} v_{\mathbf{d}}(i), & x = \text{penetration-t} \end{cases}$$

# Resulting program

$V = \{s_i^{cc}, s_i^{cw}\} \forall i \in \{0, \dots, d-1\}$  is set of all possible states and  $V^k$  refers to  $V \setminus \{s_k^{cc}, s_k^{cw}\}$

$$\max \quad u$$

$$p \in [0, 1]$$

$$\alpha_{s_i^{cc}, s_{i+1}^{cc} \pmod{d}} = p \quad \forall i \in \{0, \dots, d-1\}$$

$$\alpha_{s_i^{cw}, s_{i-1}^{cw} \pmod{d}} = p \quad \forall i \in \{0, \dots, d-1\}$$

$$\alpha_{s_i^{cw}, s_i^{cc}} = 1 - p \quad \forall i \in \{0, \dots, d-1\}$$

$$\alpha_{s_i^{cc}, s_i^{cw}} = 1 - p \quad \forall i \in \{0, \dots, d-1\}$$

$$\gamma_{i,j}^{1,k} = \alpha_{i,j} \quad \forall k \in \{0, \dots, d-1\}, \forall i, j \in V^k$$

$$\gamma_{i,j}^{w,k} = \sum_{x \in V^k} \gamma_{i,x}^{w-1,k} \alpha_{x,j} \quad \forall k \in \{0, \dots, d-1\}, \forall i, j \in V^k, \forall w \in \{2, \dots, t\}$$

$$P_k = 1 - \sum_{x \in V^k} \gamma_{s_0^{cc}, x}^{t,k} \quad \forall k \in \{0, \dots, d-1\}$$

$$u \leq 1 - P_k \quad \forall k \in \{0, \dots, d-1\}$$

# The End