

# Министерство науки и высшего образования Российской Федерации Федеральное государственное бюджетное образовательное учреждение высшего образования

«Московский государственный технический университет имени Н.Э. Баумана (национальный исследовательский университет)» (МГТУ им. Н.Э. Баумана)

ФАКУЛЬТЕТ	«Информатика и системы управления»
КАФЕДРА	«Информационная безопасность»

# **ЛАБОРАТОРНАЯ РАБОТА 1:**

# «Теория игр и исследование операций»

# Аналитический и численный методы решения антагонистической игры в смешанных стратегиях

ВАРИАНТ: 4

Студент:	<u>Гончарова М.К.</u> (И.О. Фамилия)
Преподаватель:	<u>Коннова Н.С.</u> (И.О. Фамилия)

# Цель работы:

Изучить аналитический (обратной матрицы) и численный (Брауна-Робинсон) методы нахождения смешанных стратегий в антагонистической игре двух лиц в нормальной форме.

### Постановка задачи:

Задана матрица игры:

$$\begin{pmatrix} 17 & 4 & 9 \\ 0 & 16 & 9 \\ 12 & 2 & 19 \end{pmatrix}$$

Найдите цену игры и оптимальные стратегии обоих игроков методами обратной матрицы и Брауна-Робинсон. Сравните полученные результаты.

# Ход работы:

Решение задачи аналитическим методом приведено на рисунке 1.

Аналитический метод

Стратегия игрока А: 0.526,0.445,0.029

Стратегия игрока В: 0.313,0.443,0.245

Цена игры: 9.29

Рисунок 1 – решение задачи аналитическим методом

Данное решение было посчитано по формулам

$$y = \frac{C^{-1} * u^{T}}{u * C^{-1} * u^{T}}$$
$$x = \frac{u * C^{-1}}{u * C^{-1} * u^{T}}$$
$$v = \frac{1}{u * C^{-1} * u^{T}}$$

где 
$$u = (1, 1, ..., 1) \in R^m$$

Решение задачи методом Брауна – Робинсон представлено на рисунке 2.

(index)	   StratA 	StratB	   Win_A 	Loose_B	Eps
0	   [ 17, 0, 12 ]	[ 17, 4, 9 ]	'   '17.00'	'4.00'	' '13.00'
1	[ 21, 16, 14 ]	[ 34, 8, 18 ]	'10.50'	'4.00'	'6.50'
2	[ 25, 32, 16 ]	[ 51, 12, 27 ]	'10.67'	'4.00'	6.50'
3	[ 29, 48, 18 ]	[ 51, 28, 36 ]	'12.00'	'7.00'	'3.50'
4	[ 33, 64, 20 ]	[ 51, 44, 45 ]	12.80'	'8.80'	'1.70'
5	[ 37, 80, 22 ]	[ 51, 60, 54 ]	'13.33'	'8.50'	'1.70'
6	[ 54, 80, 34 ]	[ 51, 76, 63 ]	11.43'	'7.29'	'1.70'
7	[ 71, 80, 46 ]	[ 51, 92, 72 ]	10.00'	'6.38'	'1.20'
8	[ 88, 80, 58 ]	[ 51, 108, 81 ]	'9.78'	'5.67'	'0.98'
9	[ 105, 80, 70 ]	[ 68, 112, 90 ]	'10.50'	'6.80'	'0.98'
10	[ 122, 80, 82 ]	[ 85, 116, 99 ]	11.09'	'7.73'	'0.98'
11	[ 139, 80, 94 ]	[ 102, 120, 108 ]	'11.58'	'8.50'	'0.98'
12	[ 156, 80, 106 ]	[ 119, 124, 117 ]	'12.00'	'9.00'	'0.78'
13	[ 165, 89, 125 ]	[ 136, 128, 126 ]	'11.79'	'9.00'	'0.78'
14	[ 174, 98, 144 ]	[ 153, 132, 135 ]	'11.60'	'8.80'	'0.78'
15	[ 178, 114, 146 ]	[ 170, 136, 144 ]	'11.13'	'8.50'	'0.78'
16	[ 182, 130, 148 ]	[ 187, 140, 153 ]	'10.71'	'8.24'	'0.78'
17	[ 186, 146, 150 ]	[ 204, 144, 162 ]	'10.33'	'8.00'	'0.78'
18	[ 190, 162, 152 ]	[ 221, 148, 171 ]	10.00'	'7.79'	'0.78'
19	[ 194, 178, 154 ]	[ 238, 152, 180 ]	'9.70'	'7.60'	'0.70'
20	[ 198, 194, 156 ]	[ 255, 156, 189 ]	'9.43'	'7.43'	'0.43'
21	[ 202, 210, 158 ]	[ 272, 160, 198 ]	'9.55'	'7.27'	0.43'
22	[ 1667, 1859, 1435 ]	[ 1740, 1730, 1782 ]	'9.83'	'7.65'	'0.43'
23	[ 1667, 1859, 1435 ]	[ 1740, 1730, 1782 ]	10.08	'8.00'	0.43'
24	[ 1667, 1859, 1435 ]	[ 1740, 1730, 1782 ]	'10.32'	'8.32'	0.43'
25	[ 1667, 1859, 1435 ]	[ 1740, 1730, 1782 ]	10.54	'8.62'	0.43'
26	[ 1667, 1859, 1435 ]	[ 1740, 1730, 1782 ]	10.74	'8.89'	0.43'
27	[ 1667, 1859, 1435 ]	[ 1740, 1730, 1782 ]	'10.93'	'9.00'	'0.43'
28	[ 1667, 1859, 1435 ]	[ 1740, 1730, 1782 ]	10.86	'9.00'	0.43'
29	[ 1667, 1859, 1435 ]	[ 1740, 1730, 1782 ]	10.80	'9.00'	0.43'
30	[ 1667, 1859, 1435 ]	[ 1740, 1730, 1782 ]	10.74	8.77'	0.43'
31	[ 1667, 1859, 1435 ]	[ 1740, 1730, 1782 ]	10.41	'8.50'	0.43'
32	[ 1667, 1859, 1435 ]	[ 1740, 1730, 1782 ]	10.09	'8.24'	0.43'
33	[ 1667, 1859, 1435 ]	[ 1740, 1730, 1782 ]	9.79'	'8.00'	'0.43'
34	[ 1667, 1859, 1435 ]	[ 1740, 1730, 1782 ]	9.51'	7.77'	'0.43'
35	[ 1667, 1859, 1435 ]	[ 1740, 1730, 1782 ]	'9.39'	'7.56'	'0.39'
36	[ 1667, 1859, 1435 ]	[ 1740, 1730, 1782 ]	'9.59'	7.81	'0.39'
37	[ 1667, 1859, 1435 ]	[ 1740, 1730, 1782 ]	9.79	8.05'	'0.39'
38	[ 1667, 1859, 1435 ]	[ 1740, 1730, 1782 ]	'9.97'	'8.28'	'0.39'
39	[ 1667, 1859, 1435 ]	[ 1740, 1730, 1782 ]	10.15	'8.50'	'0.39'
40	[ 1667, 1859, 1435 ]	[ 1740, 1730, 1782 ]	10.32	8.71'	'0.39'
41	[ 1667, 1859, 1435 ]	[ 1740, 1730, 1782 ]	10.48	'8.90'	'0.39'
42	[ 1667, 1859, 1435 ]	[ 1740, 1730, 1782 ]	10.63	9.00'	'0.39'
43	[ 1667, 1859, 1435 ]	[ 1740, 1730, 1782 ]	10.59	9.00'	'0.39'
44	[ 1667, 1859, 1435 ]	[ 1740, 1730, 1782 ]	10.56	9.00'	'0.39'
45	[ 1667, 1859, 1435 ]	[ 1740, 1730, 1782 ]	10.52	9.00'	'0.39'
46	[ 1667, 1859, 1435 ]	[ 1740, 1730, 1782 ]	10.49	9.00'	'0.39'

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                                                    '10.43'
       '10.30'
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                                                        '9.87'
                                                                   '9.04'
        [ 1667, 1859, 1435 ] | [ 1740, 1730, 1782 ]
                                                        '9.83'
                                                                   '9.01'
                                                                            '0.12'
        [ 1667, 1859, 1435 ] | [ 1740, 1730, 1782 ]
                                                                  '8.97'
                                                                            '0.12'
                                                        '9.79'
        [ 1667, 1859, 1435 ] | [ 1740, 1730, 1782 ]
                                                                  '8.94'
                                                                            '0.12'
        [ 1667, 1859, 1435 ] | [ 1740, 1730, 1782 ]
                                                                  '8.91'
                                                                            '0.12'
        [ 1667, 1859, 1435 ] | [ 1740, 1730, 1782 ]
                                                        '9.68'
                                                                  '8.88'
                                                                            '0.12'
        [ 1667, 1859, 1435 ] | [ 1740, 1730, 1782 ]
161
                                                        '9.65'
                                                                  '8.85'
                                                                            '0.12'
        [ 1667, 1859, 1435 ] | [ 1740, 1730, 1782 ]
                                                        '9.61'
                                                                  '8.82'
                                                                            '0.12'
162
        [ 1667, 1859, 1435 ] | [ 1740, 1730, 1782 ]
                                                        '9.58'
                                                                   '8.79'
                                                                            '0.12'
        [ 1667, 1859, 1435 ] | [ 1740, 1730, 1782 ]
164
                                                        '9.55'
                                                                   '8.76'
                                                                            '0.12'
        [ 1667, 1859, 1435 ] [ 1740, 1730, 1782 ]
                                                        '9.51'
                                                                   '8.73'
                                                                            '0.12'
        [ 1667, 1859, 1435 ] | [ 1740, 1730, 1782 ]
                                                                            '0.12'
                                                        '9.48'
        [ 1667, 1859, 1435 ] | [ 1740, 1730, 1782 ]
                                                        '9.45'
                                                                   '8.68'
167
        [ 1667, 1859, 1435 ] | [ 1740, 1730, 1782 ]
168
                                                        '9.41'
                                                                  '8.65'
        [ 1667, 1859, 1435 ] | [ 1740, 1730, 1782 ]
                                                        '9.38'
        [ 1667, 1859, 1435 ] | [ 1740, 1730, 1782 ]
170
                                                        '9.35'
                                                                   '8.60'
                                                                            '0.12'
        [ 1667, 1859, 1435 ] | [ 1740, 1730, 1782 ]
171
                                                        '9.32'
                                                                  '8.57'
                                                                            '0.12'
        [ 1667, 1859, 1435 ] | [ 1740, 1730, 1782 ]
                                                                   '8.61'
                                                                            '0.12'
       [ 1667, 1859, 1435 ] | [ 1740, 1730, 1782 ]
                                                        '9.40'
                                                                   '8.66'
173
                                                                            '0.12'
174
       [ 1667, 1859, 1435 ] | [ 1740, 1730, 1782 ]
                                                                            '0.12'
                                                        '9.43'
                                                                   '8.70'
        [ 1667, 1859, 1435 ] | [ 1740, 1730, 1782 ]
                                                        '9.47'
                                                                   '8.74'
                                                                            '0.12'
       [ 1667, 1859, 1435 ] | [ 1740, 1730, 1782 ]
                                                                   '8.78'
                                                                            '0.12'
176
                                                        '9.51'
       [ 1667, 1859, 1435 ] [ 1740, 1730, 1782 ]
                                                        '9.54'
                                                                   '8.82'
                                                                            '0.12'
        [ 1667, 1859, 1435 ] | [ 1740, 1730, 1782 ]
178
                                                        '9.58'
                                                                   '8.86'
                                                                            '0.12'
       [ 1667, 1859, 1435 ] | [ 1740, 1730, 1782 ]
                                                                            '0.12'
179
                                                        '9.62'
                                                                   '8.90'
        [ 1667, 1859, 1435 ] | [ 1740, 1730, 1782 ]
180
                                                        '9.65'
                                                                   '8.94'
                                                                            '0.12'
                                                                   '8.98'
       [ 1667, 1859, 1435 ] | [ 1740, 1730, 1782 ]
                                                        '9.69'
                                                                            '0.12'
       [ 1667, 1859, 1435 ] | [ 1740, 1730, 1782 ]
                                                        '9.72'
                                                                   '9.02'
                                                                            '0.12'
       [ 1667, 1859, 1435 ] | [ 1740, 1730, 1782 ]
                                                                   '9.05'
                                                                            '0.12'
                                                        '9.76'
184
       [ 1667, 1859, 1435 ] | [ 1740, 1730, 1782 ]
                                                        '9.79'
                                                                   '9.09'
                                                                            '0.12'
        [ 1667, 1859, 1435 ] | [ 1740, 1730, 1782 ]
                                                        '9.82'
                                                                            '0.12'
        [ 1667, 1859, 1435 ] | [ 1740, 1730, 1782 ]
186
                                                                   '9.17'
                                                                            '0.12'
        [ 1667, 1859, 1435 ] | [ 1740, 1730, 1782 ]
187
                                                        '9.89'
                                                                   '9.20'
                                                                            '0.09'
```

Рисунок 2 - Решение задачи методом Брауна — Робинсон

Получившиеся результаты представлены на рисунке 3.

Итеративный метод Цена игры: 9.25 Количество итераций: 188 Стратегия игрока А: 0.511,0.441,0.048 Стратегия игрока В: 0.319,0.537,0.144

Рисунок 3 – результат численного метода

Предельная оценка цены игры была посчитана, как среднее арифметическое:

$$\frac{\min(\overline{v}[k]) + \max(\underline{v}[k])}{2}$$

На рисунке 4 представлен график зависимости величины погрешности от номера итерации. Можно видеть, что с увеличением номера итерации погрешность уменьшается и график зависимости имеет гиперболическую форму. Итерационным методом можно приблизить величину ошибки к сколь угодно малому значению. В нашей задаче величина ошибки не превышает 0.01.

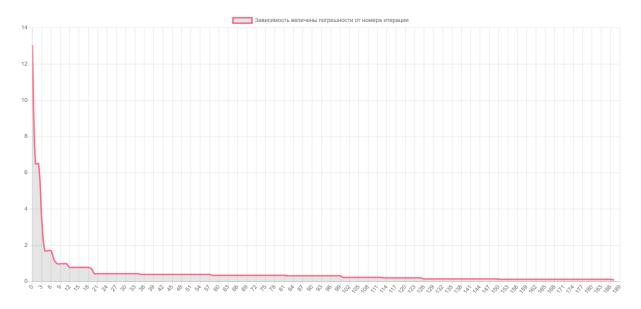


Рисунок 4 – график зависимости величины погрешности от номера итерации Для того, чтобы убедиться, что верхняя и нижняя цены игры с каждой

итерацией приближаются к одному значению, построим графики (рисунок 5) зависимости данных величин от номера итерации.

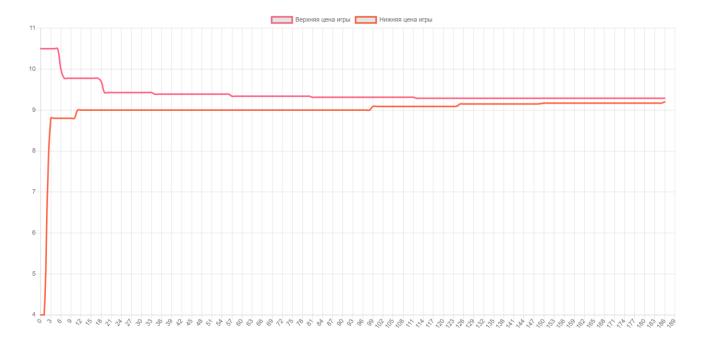


Рисунок 5 – график зависимости верхней и нижней цены игры от номера итерации

Можно заметить, что, при увеличении количества итераций в численном методе Брауна-Робинсон, разница между верхней и нижней ценой игры уменьшается, что подтверждает теорему:

$$\lim_{k \to \infty} \min(\overline{v}[k]) = \lim_{k \to \infty} \max(\underline{v}[k])$$

## Вывод:

В ходе проделанной лабораторной работы было приведено два решения (аналитическое и численное) антагонистической игры в смешанных стратегиях. Цена игры, посчитанная аналитическим методом, отличается от цены игры, которая посчитана численным методом, на 0.43%. Таким образом, несмотря на то, что метод Брауна-Робинсон является приближенным методом решения, цена игры отличается на незначительную величину. Также, преимуществом данного метода является его применимость к произвольной игре, а аналитический метод применим лишь к вполне смешанным играм.

#### ПРИЛОЖЕНИЕ А

#### Файл lab1.js:

```
let matrix = [[17, 4, 9], [0, 16, 9], [12, 2, 19]];
let x0 = [17, 4, 9];
let x1 = [0, 16, 9];
let x2 = [12, 2, 19];
let x = [x0, x1, x2];
let y\theta = [17, 0, 12];
let y1 = [4, 16, 2];
let y2 = [9, 9, 19];
let y = [y0, y1, y2];
let strategyA = [...y0];//выигрыши А, при условии выбора у1
let strategyB = [...x0]; //проигрыши В, при условии выбора х1
let wins = [];
let Looses = [];
let counter = 1;
let epsilons = [];
let priceA = [];
let priceB = [];
let strategyAVector = {
    1: 0,
let strategyBVector = {
// При равенстве элементов в строке, выбираем следующую стратегию рандомно
function getRandomInt(max) {
    return Math.floor(Math.random() * Math.floor(max));
// Выбираем максимальный выигрыш
function findMaxWin(strategy) {
    let maxWin = strategy[0];
    let maxIdx = 0;
    if (strategy[0] === strategy[1] && strategy[1] === strategy[2]) {
        maxIdx = getRandomInt(3);
         strategy.forEach(function (item, idx) {
             if (item >= maxWin) {
                 maxWin = item;
                 maxIdx = idx;
         })
```

```
wins.push(strategy[maxIdx] / counter);
   strategyAVector[maxIdx]++;
   return maxIdx;
function findMinLoose(strategy) {
   let minLoose = strategy[0];
   let minIdx = 0;
   if (strategy[0] === strategy[1] && strategy[1] === strategy[2]) {
       minIdx = getRandomInt(3);
        strategy.forEach(function (item, idx) {
           if (item <= minLoose) {</pre>
               minLoose = item;
       })
   looses.push(strategy[minIdx] / counter);
   strategyBVector[minIdx]++;
   return minIdx;
//Вычисляем эпсилон
function findE() {
   return eps = Math.min(...wins) - Math.max(...looses);
//Суммируем стратегии
function sum(strategy, neutrality) {
   for (let i = 0; i < 3; i++) {
        strategy[i] += neutrality[i];
   return strategy;
let table = [];
function algorithm() {
   let k = findMaxWin(strategyA);
   let 1 = findMinLoose(strategyB);
   eps = findE();
   epsilons.push(eps);
   table.push({
        StratA: strategyA,
       StratB: strategyB,
       Win_A: wins[wins.length - 1].toFixed(2),
       Win_B: looses[looses.length - 1].toFixed(2),
       Eps: eps.toFixed(2)
   });
```

```
while (eps > 0.1) {
                 counter++;
                  strategyA = sum(strategyA, y[1]);
                 strategyB = sum(strategyB, x[k]);
                 k = findMaxWin(strategyA);
                  1 = findMinLoose(strategyB);
                 eps = findE();
                 epsilons.push(eps);
                 let minWin = Math.min(...wins);
                 let maxLoose = Math.max(...looses);
                 priceA.push(minWin);
                 priceB.push(maxLoose);
                  table.push({
                          StratA: strategyA,
                           StratB: strategyB,
                          Win_A: wins[wins.length - 1].toFixed(2),
                          Win_B: Looses[Looses.length - 1].toFixed(2),
                          Eps: eps.toFixed(2)
                  })
        strategyAVector[k]--;
        strategyBVector[1]--;
        let minWin = Math.min(...wins);
        let maxLoose = Math.max(...looses);
        console.table(table);
        let priceAverage = (minWin + maxLoose) / 2;
        let vecA = [(strategyAVector[0] / counter).toFixed(3), (strategyAVector[1] /
counter).toFixed(3), (strategyAVector[2] / counter).toFixed(3)];
         let vecB = [(strategyBVector[0] / counter).toFixed(3), (strategyBVector[1] /
counter).toFixed(3), (strategyBVector[2] / counter).toFixed(3)];
        console.log('Итеративный метод ' + '\n'
                 + 'Цена игры: ' + priceAverage.toFixed(2) + '\n' +
                  'Количество итераций: ' + counter + '\n' + 'Стратегия игрока A: ' + vecA + '\n' +
                  'Стратегия игрока В: ' + vecB);
        let cU = [120 / 3566, 170 / 3566, 94 / 3566]; //Результат умножения вектора и на
        let uC = [202 / 3566, 171 / 3566, 11 / 3566]; //Результат умножения матрицы, обратной
         let uCu = [uC[0] + uC[1] + uC[2]]; //Вычисление знаменателя
         let xAn = [(uC[0] / uCu).toFixed(3), (uC[1] / uCu).toFixed(3), (uC[2] / uCu).toFixed(3), (uC[2
uCu).toFixed(3)];
         let yAn = [(cU[0] / uCu).toFixed(3), (cU[1] / uCu).toFixed(3), (cU[2] /
uCu).toFixed(3)];
        let cAn = [(1 / uCu).toFixed(2)];
        console.log('Аналитический метод\n' +
                  'Стратегия игрока В: ' + yAn + '\n' +
                  'Цена игры: ' + cAn);
```

```
return eps;
}
algorithm();
```

#### ПРИЛОЖЕНИЕ В

## Файл graphics.html

```
<!DOCTYPE html>
<html lang="en">
<head>
    <meta charset="UTF-8">
    <title>Graph</title>
    <script src="https://cdn.jsdelivr.net/npm/chart.js@2.8.0"></script>
    <script src="lab1.js"></script>
</head>
<body>
<canvas id="myChart"></canvas>
<script>
    let numbers = [];
        numbers.push(i);
        i++;
    let ctx = document.getElementById('myChart').getContext('2d');
    let chart = new Chart(ctx, {
            labels: numbers,
            datasets: [{
                data: epsilons,
            }]
    });
    let mixedChart = new Chart(ctx, {
            datasets: [{
                data: priceA,
```