

Lecture 4 Primal simplex algorithm (PSA)

Ex 1 Solve the following problem by using (PSA)

$$(P) \begin{cases} \text{Minimize } f(\mathbf{x}) = 2x_1 - 2x_2 + x_3 \\ \text{s.t.} \\ \begin{aligned} -2x_1 + 2x_3 + x_4 &= 0 \\ 3x_1 + x_2 - 2x_3 &= 2 \\ x_1, \dots, x_4 &\geq 0 \end{aligned} \end{cases} \quad (5)$$

Solution: Problem (P) is given in standard form
(see Lecture 7)

$$\boxed{(P)} \begin{cases} \text{Minimize } f(\mathbf{x}) = \langle \mathbf{c}, \mathbf{x} \rangle = c_1 x_1 + \dots + c_n x_n \\ A\mathbf{x} = \mathbf{b} \\ \mathbf{x} \geq \mathbf{0}_m \text{ (componentwise), } \mathbf{x} = (x_1, \dots, x_n) \\ \mathbf{0}_m = (0, \dots, 0) \end{cases}$$

We have

$$m = 4$$

$$\mathbf{c} = (c_1, c_2, c_3, c_4) \\ \begin{matrix} \text{"} & \text{"} & \text{"} & \text{"} \\ 2 & -1 & 1 & 0 \end{matrix}$$

$$A = \left(\begin{array}{cccc} -1 & 0 & 2 & 1 \\ 3 & 1 & -1 & 0 \\ A^1 & A^2 & A^3 & A^4 \end{array} \right); \mathbf{b} = \begin{pmatrix} 0 \\ 2 \end{pmatrix}$$

$$\text{rank } A = \frac{m}{2} < m$$

Consider the basis



$$B = (A^4, A^2)$$

$$\text{Then } \det [A^4, A^2] = \begin{vmatrix} 1 & 0 \\ 0 & 1 \end{vmatrix} = 1 \neq 0$$

Hence rank $A = 2$

The simplex tableau associated to B is:

	A^4	A^2	b	
1	1	A^4	0	-1
2	A^1	-1	3	-5
1	A^3	2	-1	0
b	0	≥ 0	$2 \geq 0$	-2

$\rightarrow B$ is a dual feasible basis d.f.b.

$A^1 = (-1)A^4 + 3A^2$

$[2(-1) \cdot 0 + 3 \cdot (-1)] - 2 = -2$

$[2 \cdot 0 - 1(-1)] - 1 = 0$

Test B is a primal feasible basis (p.f.b)
p.f.b (basis primal admissible)

" primal feasibility \Rightarrow we can use P.S.A
of the basis

$$d_{i,0} = \sum_{j \in B_B} x_{ij} c_j - c_i$$

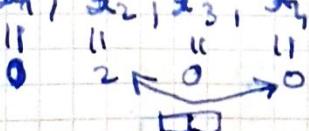
$$d_{0,0} = \sum_{j \in B_B} x_{0,j} c_j$$

Since b is both p.f.b and d.f.b, it follows that B is an optimal basis

An optimal solution of problem (P) is

$$x^0 = x^B = (x_1^0, x_2^0, x_3^0, x_4^0)$$

if L.T



The optimal value (min) of f on S10:

$$\lambda_{0,0} = -2$$

of L4

$$\text{Checking: } f(\mathbf{x}^0) = 2x_1^0 - 2x_2^0 + 2x_3^0 = 2 \cdot 0 - 2 + 0 = -2$$

$$f(\mathbf{x}) = 2x_1 - 2x_2 + 2x_3$$

$$\mathbf{x}^0 = (0, 2, 0)$$

Solve the ~~2~~ Resource allocation Problem
with the following data (see Exercise 1)

by means of P.S.A.
Products

Available amount of resources

Resources	P₁	P₂	The requested amount of materials
R1	1	2	6
R2	0	1	4
R3	3	0	9
Unit cost	1	3	

$$\left\{ \begin{array}{l} \text{Maximize } f(\mathbf{x}) = 1x_1 + 3x_2 \\ \text{s.t.} \end{array} \right.$$

$$1x_1 + 2x_2 \geq 6$$

$$0x_1 + 1x_2 \geq 4$$

$$3x_1 + 0x_2 \geq 9$$

$$x_1, x_2 \geq 0$$

This problem has no standard form (because of " \leq " type constraints)

In order to apply the P.S.A. we will transform it into an equivalent problem whose constraints are in standard form

$$(P) \quad \left\{ \begin{array}{l} \text{Minimize } g(\mathbf{x}) = -f(\mathbf{x}) = -x_1 - 3x_2 \\ \text{---} \\ \begin{aligned} x_1 + 2x_2 + x_3 &= 6 \\ x_2 + x_4 &= 4 \\ 3x_1 + x_5 &= 9 \\ x_1, \dots, x_5 &\geq 0 \end{aligned} \end{array} \right] \quad (S)$$

$$m=5 \quad m=3, \quad c=(c_1, c_2, c_3, c_4, c_5) = (-1, -3, 0, 0, 0)$$

$$A = \begin{pmatrix} 1 & 2 & 0 & 0 & 0 \\ 0 & 1 & 0 & 1 & 0 \\ 3 & 0 & 0 & 0 & 1 \\ \dots & & & & \end{pmatrix}; \quad b = \begin{pmatrix} 6 \\ 4 \\ 9 \end{pmatrix}$$

$$A^1 \quad A^2 \quad A^3 \quad A^4 \quad A^5$$

$$\text{Let } B = (A^3, A^4, A^5)$$

	A^3	A^4	A^5	α_B
-1	A^1	$x_1 \geq 0$	0	$3x_1 \geq 0$
-3	A^2	$x_2 \geq 0$	0	$3x_2 \geq 0$
	α_B	$6 \geq 0$	$4 \geq 0$	$9 \geq 0$

$\frac{6}{2} \quad \frac{4}{2} \rightarrow B \text{ is a p.f.b, hence}$
 $*$ we apply P.S.A.

2	A^2	A^3	A^5	d.f.g
A^7	$\frac{1}{2}$			$-\frac{1}{2} \leq 0$
A^3	$\frac{1}{2}$	$-\frac{1}{2}$	0	$-\frac{3}{2} \leq 0$
d.f.g	3	g	-g	

Gauss Jordan

(A^2, A^3, A^5) is d.f.g.

Devise an optimal basis

Diderhorn - museum

An optimal sol of (P) is $x^0_{\text{standard}} = (x_1^0, x_2^0, x_3^0, x_4^0, x_5^0)$

$$\begin{pmatrix} 1 & 1 & 3 & 0 & 1 \\ 0 & 3 & 0 & 1 & 3 \end{pmatrix}$$

$$\min g = \alpha_{00} = 9 \Rightarrow \max f = 9$$

The sol of R.A.P is

$$x^0 = (x_1^0, x_2^0) = (0, 3)$$

We observe that (P) is given in standard form

$$(P) \left\{ \begin{array}{l} \text{minimize } f(\mathbf{x}) = 3x_1 + 2x_2 + x_3 \\ -x_1 - 2x_3 + x_5 = -6 \\ -3x_2 - x_3 + x_4 = -4 \\ x_1, \dots, x_5 \geq 0 \end{array} \right. \quad (S)$$

$$m=5, n=2$$

$$\mathbf{c} = (c_1, c_2, c_3, c_4, c_5)$$

$$\begin{matrix} " & " & " & " & 0 \\ 3 & 2 & 1 & 0 & 0 \end{matrix}$$

$$\mathbf{A} = \left(\begin{array}{ccccc} -1 & 0 & -2 & 0 & 1 \\ 0 & -3 & -1 & 1 & 0 \\ \hline A^1 & A^2 & A^3 & A^4 & A^5 \end{array} \right); \mathbf{b} = \begin{pmatrix} -6 \\ -4 \end{pmatrix}$$

$$\text{Let } \mathbf{B} = (A^5, A^4)$$

		0	0	
3	A^1	A^5	A^4	Set d.f.b. b
2	A^2	0	-3<0	-2<0
1	A^3	-2<0	-1<0	-1<0
	Sum PFB	-6<0	-4<0	0

*

If no negative w \Rightarrow set empty

Calculate d.f.b & p.f.b

$\Rightarrow B$ is d.f.b \Rightarrow we apply the Dual Simplex Algo

	A^3	A^2	d.f.b
A^1	$\frac{1}{2}$	$\frac{1}{2}$	-2
A^2	0	-300	-2
A^5	$-\frac{1}{2}$	$-\frac{1}{2}$	$-\frac{1}{2}$
P.F.	3	-1	3

- Divide everything by pivot on same column as pivot

$\frac{-2}{-2} = 1$, Divide everything by the opposite of pivot on the same row

	A^3	A^2	d.f.b
A^1			
A^4			
A^5			
P.F.	3	$\frac{1}{3}$	$\frac{11}{3}$

d.f.b, according to D.S.t

(A^3, A^2) is P.F.b, hence optimal basis

Optimal sol of LP is

$$X^0 = (x_1^0, x_2^0, x_3^0, x_4^0, x_5^0)$$

$$\begin{pmatrix} 1 & \frac{1}{3} & \frac{1}{3} & 0 & 0 \end{pmatrix}$$

The optimal value (min) of f is:

$$\text{Remark } f(\star^*) = 3\star_1^* + 2\star_2^* + \star_3^* \\ = 3.0 + 2 \cdot \frac{1}{3} + 3 = \frac{2}{3} + 3 = \frac{11}{3}$$

Ex 2 Solve the foll

$$(P) \left\{ \begin{array}{l} \text{minimize } f(\mathbf{x}) = x^2 \star_1 + (\alpha - 1)^2 \star_2 \\ -\star_1 + \star_3 = 0 \\ -2\star_1 - \star_2 + \star_4 = -5 \\ \star_1, \dots, \star_5 \geq 0 \end{array} \right] (S)$$

α is a parameter.

Solution:

(P) is given in standard form

$$m=4, n=2$$

$$\mathbf{c} = (c_1, c_2, c_3, c_4) \\ \alpha^2 (\alpha - 1)^2 \quad 0 \quad 0$$

$$\underbrace{A \begin{pmatrix} -1 & 0 & \begin{matrix} 1 \\ 0 \end{matrix} & \begin{matrix} 0 \\ 1 \end{matrix} \\ -2 & -1 & \begin{matrix} 0 \\ 1 \end{matrix} & \end{pmatrix}}_{A^1 \ A^2 \ A^3 \ A^4} \ b \begin{pmatrix} 0 \\ -5 \end{pmatrix}$$

$$\mathbf{B} = (A^3, A^4)$$

	α^0	α^1	α^2	α^3	α^4	α^5	α^6
$\alpha^2 - 2\alpha + 1$	1	α^3	α^4	α^5	α^6	α^7	α^8
α^1	-1	α^2	$\alpha^3 = 0$	$\alpha^4 = 0$	$\alpha^5 = 0$	$\alpha^6 = 0$	$\alpha^7 = 0$
α^2	0	$\alpha^3 = 0$	$\alpha^4 = 0$	$\alpha^5 = 0$	$\alpha^6 = 0$	$\alpha^7 = 0$	$\alpha^8 = 0$
$\alpha^3 - \alpha^4 + \alpha^5 - \alpha^6 + \alpha^7 - \alpha^8$	0	-5	0	0	0	0	0
$\alpha^4 - \alpha^5 + \alpha^6 - \alpha^7 + \alpha^8$	0	0	-5	0	0	0	0
$\alpha^5 - \alpha^6 + \alpha^7 - \alpha^8$	0	0	0	-5	0	0	0
$\alpha^6 - \alpha^7 + \alpha^8$	0	0	0	0	-5	0	0
$\alpha^7 - \alpha^8$	0	0	0	0	0	-5	0
α^8	0	0	0	0	0	0	-5

Simplifică primul nr merge pt că $-5 < 0$

$$-\alpha^2 + 2 - 1 = -(-\alpha - 1)^2 \leq 0$$

Alegem cel mai mic nr din sectorul orizontal

$$\frac{-\alpha^2}{-2} = \frac{\alpha^2}{2}$$

$$\frac{-\alpha^2 + 2\alpha - 1}{-1} = \alpha^2 - 2\alpha + 1$$

$$\frac{\alpha^2}{2} \leq \alpha^2 - 2\alpha + 1$$

$$\Leftrightarrow \alpha^2 \leq 2\alpha^2 - 4\alpha + 2 \Rightarrow \alpha^2 - 4\alpha + 2 \geq 0$$

$$A = \frac{b^2 - 4ac}{4} = \frac{(-4)^2 - 4 \cdot 2}{4} = \frac{16 - 8}{4} = 2 > 0$$

$$\alpha_{1,2} = \frac{-b \pm \sqrt{A}}{2} = 2 \pm \sqrt{2}$$

α	$-\infty$	$2 - \sqrt{2}$	$2 + \sqrt{2}$	$+\infty$
	+++	0	--	+++

Răspuns: $\alpha \in (-\infty, 2 - \sqrt{2}) \cup (2 + \sqrt{2}, +\infty)$

1	A^3	A^4	dFb	
A^1	-1	-2	α^2	$\frac{\alpha^2}{2} \times (\text{in Base 1})$
A^2	0	-1	$\alpha^2 + 2\alpha - 1$	
pFb	0	-5	0	

2	A^3	A^4	dFb	
A^4				
A^2				
pFb	$\frac{5}{2}$	$\frac{5}{2}$		
	3	0	2	
	\sim			

$\Rightarrow (A^3, A^4)$ is pF b, hence an optimal basis

An optimal sol of (P) in Base 1 is:

$$x^0 = (x_1^0, x_2^0, x_3^0, x_4^0)$$

$$\begin{matrix} " \\ \frac{5}{2} \end{matrix} \quad \begin{matrix} " \\ 0 \end{matrix} \quad \begin{matrix} " \\ \frac{5}{2} \end{matrix} \quad \begin{matrix} " \\ 0 \end{matrix}$$

and the optimal value (min) of P on S is

$$d_{00} = \frac{5\alpha^2}{2}$$

Base 2:

1	A^3	A^4	dFb	
A^1	-1	-2	$-\alpha^2$	
A^2	0	-1	$\alpha^2 + 2\alpha - 1$	* Base 2
pFb	0	-5	0	

α^2	α^3	α^2	d.f.b
α^1			-
α^4			-
pbb	0	5	$-5\alpha^2 + 10\alpha - 5$

$$-5\alpha^2 + 10\alpha - 5$$

(α^3, α^2) is p.b.b, hence optimal basis

\Rightarrow An optimal sol of (P) in Case 2 is

$$\begin{aligned} x^0 &= (x_1^0, x_2^0, x_3^0, x_4^0) \\ &\quad \parallel \quad \parallel \quad \parallel \quad \parallel \\ &\quad 0 \quad 5 \quad 0 \quad 0 \end{aligned}$$

The optimal value of f is $\alpha_{00} = -5\alpha^2 + 10\alpha - 5$

Ex 3 Apply the dual simplex algorithm to the foll pbl.

$$(P) \left\{ \begin{array}{l} \text{Minimise } f(\alpha) = -2\alpha_2 - 2\alpha_3 + 3\alpha_5 - 3\alpha_6 \\ 2\alpha_1 + \alpha_2 + \alpha_3 + \alpha_5 + 3\alpha_6 = 0 \\ \alpha_1 + \alpha_3 + \alpha_4 - \alpha_5 = -2 \\ \alpha_1, \dots, \alpha_6 \geq 0 \end{array} \right\} (S)$$

(P) is in std form

$$n=6, m=2$$

$$C = (c_1, c_2, c_3, c_4, c_5, c_6)$$

$$0 \quad -1 \quad -1 \quad 0 \quad 3 \quad -3$$

$$A = \begin{pmatrix} 2 & 1 & 1 & 1 & -1 & 3 \\ 1 & 0 & 1 & 1 & 1 & 0 \\ A^1 & A^2 & A^3 & A^4 & A^5 & A^6 \end{pmatrix}, B = \begin{pmatrix} 0 \\ -2 \end{pmatrix}$$

	A^1	A^2	A^3	$d_f B$	
0	A^1	2	1	$-2 \leq 0$	/
-1	A^3	1	1	$0 \leq 0$	=/ 1
3	A^5	1	$-1 \leq 0$	$-4 \leq 0$	$\frac{-4}{-1} *$
-3	A^6	3	0	$0 \leq 0$	
	A^1	0	$-2 \leq 0$	0	x

B is DFB
We apply D.F.A

2	A^2	A^5	$d_f b$
A^1	$3 \neq 0$		
A^3	$2 \neq 0$		
A^7	$1 \neq 0$		
A^6	$3 \neq 0$		
A^1	$-2 \neq 0$		

$\Rightarrow P$ has no feasible sol $\Rightarrow S = \emptyset$

Session 6 Matrix Game

Ex 1 Solve the game whose pay-off matrix is:

$$C = \begin{pmatrix} 2 & 0 \\ -1 & 1 \end{pmatrix}$$

Solution First we compute \underline{w} and \overline{w} (the so-called lower value and upper value of the game)

$$\begin{aligned} x_1 &= \min\{2, 0\} = 0 \\ x_2 &= \min\{-1, 1\} = -1 \end{aligned} \quad \Rightarrow \underline{w} = \max\{x_1, x_2\} = 0.$$

$$\begin{aligned} \beta_1 &= \max\{2, -1\} = 2 \\ \beta_2 &= \max\{0, 1\} = 1 \end{aligned} \quad \Rightarrow \overline{w} = \min\{\beta_1, \beta_2\} = 1$$

According to L10 we know that:

$$0 = \underline{w} \leq w \leq \overline{w} = 1$$

hence $w \in [0, 1]$

Since $\underline{w} \neq \overline{w}$, the game has no saddle points.

Thus, Theorem 11.1 does not apply

On the other hand, we are not sure whether

$$w > 0$$

(we just know that $w \in [0, 1]$)

In order to see Theorem 11.2, which requires that the game's value is positive (> 0), we will add a convenient constant $b \in \mathbb{R}$ to all elements of C , such that

$$w + b_2 = 0$$

$$c = \begin{pmatrix} 0 & 1 & -1 \\ -1 & 0 & 1 \\ 1 & -1 & 0 \end{pmatrix}$$

~~for instance~~

for instance, let

$$b_2 = 1$$

We obtain a new pay-off matrix

$$\hat{c} = c + (b) = \begin{pmatrix} 2 & 0 \\ -1 & 1 \end{pmatrix} + \begin{pmatrix} 1 & 1 \\ 1 & 1 \end{pmatrix} = \begin{pmatrix} 3 & 1 \\ 0 & 2 \end{pmatrix}$$

$$\hat{w}_2 = w + b_2 = 0 + 1 = 1$$

$$\hat{w} = \hat{w}_2 + b_2 = 1 + 1 = 2$$

$$\hat{w}_1 = w + b_1 = w + 1 \in [1, 2] \Rightarrow \hat{w} > 0$$

In essence we do matrix arithmetics translation

\Rightarrow we can apply th 11.2 to the new game, whose pay-off matrix is \hat{c} .

We associate to \hat{c} two optimization problems.

$$(P1) \left\{ \begin{array}{l} \text{minimize } u_1 + u_2 \\ 3 \cdot u_1 + 0 \cdot u_2 \geq 1 \\ 1 \cdot u_1 + 2 \cdot u_2 \geq 1 \\ u_1, u_2 \geq 0 \end{array} \right. \quad \text{and} \quad (P2) \left\{ \begin{array}{l} \text{maximize } 3u_1 + u_2 \\ 3 \cdot u_1 + 1 \cdot u_2 \leq 1 \\ 0 \cdot u_1 + 2 \cdot u_2 \leq 1 \\ u_1, u_2 \geq 0 \end{array} \right.$$

Next we solve (P1) and (P2)

In order to use the SIMPLEX Algorithm.

we have to transform (P1) and (P2) in standard form

$$(P_1 \text{ st}) \left\{ \begin{array}{l} \text{minimize } u_1 + u_2 \\ 3u_1 - u_3 = 1 \\ u_1 + 2u_2 - u_4 = 1 \\ u_1, \dots, u_4 \geq 0 \end{array} \right. (=)$$

$$C=1 \left\{ \begin{array}{l} \text{minimize } u_1 + u_2 \\ -3u_1 + u_3 = -1 \\ -u_1 - 2u_2 + u_4 = -1 \\ u_1, \dots, u_4 \geq 0 \end{array} \right. (=)$$

and

$$(P_2 \text{ st}) \left\{ \begin{array}{l} \text{minimize } -v_1 - v_2 \\ 3v_1 + v_2 + v_3 = 1 \\ 2v_2 + v_4 = 1 \\ v_1, \dots, v_4 \geq 0 \end{array} \right. (=)$$

Let us solve (P1st)

$$m=4, m=2, C = (c_1, c_2, c_3, c_4)$$
$$\begin{matrix} " & " & " & " \\ " & " & " & " \\ 0 & 0 & 0 & 0 \end{matrix}$$

$$A = \begin{pmatrix} -3 & 0 & 1 & 0 \\ -1 & -2 & 0 & 1 \end{pmatrix}; i + \begin{pmatrix} -1 \\ 1 \end{pmatrix}$$
$$A^1 \quad A^2 \quad A^3 \quad A^4$$

$$\text{Let } B = (A^3, A^4)$$

	0	0	
1	A ³	A ⁴	dfB
1	A ¹	-3 0 -1 0 -1	≤ 0
1	A ²	0 -2 0 -1	≤ 0
	dfB	-1 -1 0	

*

dfB \Rightarrow we apply DS.

2	A ¹	dfB	dfB

X X X X

2	A^1	A^2	d_{FB}
A^3	$-\frac{1}{3}$	$-\frac{1}{3} \geq 0$	$-\frac{1}{3}$
A^2	0	$(-2) \geq -1$	$\frac{-1}{2} = \frac{1}{2} *$
$\uparrow FB$	$\frac{1}{3}$	$-\frac{2}{3} \geq 1$	

$$\begin{aligned} -\frac{1}{3} &= 1 \\ -\frac{1}{2} &= \frac{1}{2} * \end{aligned}$$

3	A^1	A^2	d_{FB}
A^3			
A^2			
$\uparrow FB$	$\frac{1}{3} \geq 0$	$\frac{1}{3} \geq 0$	$\frac{2}{3}$

$\uparrow FB$, hence optimal

An optimal sol (P_1) is:

$$u^* = (u_1^*, u_2^*, u_3^*, u_4^*)$$

$$\begin{matrix} & & & \\ \frac{1}{3} & \frac{1}{3} & 0 & 0 \end{matrix}$$

The optimal value (min) is

$$d_{FB} = \frac{2}{3}$$

We deduce that an optimal sol of initial problem (P_1) is:

$$u^* = (u^1, u^2) = \left(\frac{1}{3}, \frac{1}{3} \right)$$

and the optimal value (min) is:

$$u_1^* + u_2^* = d_{FB} = \frac{2}{3}$$

according to theorem = ~~11.2~~, we have:

$$\hat{w} > \frac{1}{u_1^0 + u_2^0} = \frac{1}{2/3} = \frac{3}{2}$$

Remark: $\hat{w} = \frac{3}{2} \in [1, 2]$

The optimal strategy of Player 1 is:

~~\hat{x}_1^0~~

$$\hat{x}^0 = \hat{w} \cdot u^0 = \frac{3}{2} \left(\frac{1}{3}, \frac{1}{3} \right) = \left(\frac{1}{2}, \frac{1}{2} \right)$$

In what concerns the initial game with the pay-off matrix C, we have:

$$w = \hat{w} - b = \frac{3}{2} - 1 = \frac{1}{2} \in [0, 1]$$

The optimal strategy of Player 1 is:

$$x^0 = \hat{x}^0 = \left(\frac{1}{2}, \frac{1}{2} \right)$$

— We solve P2 ~~x~~:

$$m = n, m = 2$$

$$C = (c_1, c_2, c_3, c_4)$$
$$\begin{matrix} 4 & 11 & 11 & 11 \\ -1 & -1 & 0 & 0 \end{matrix}$$

$$A = \begin{pmatrix} 3 & 1 & 1 & 0 \\ 1 & 2 & 0 & 1 \end{pmatrix}; b = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$$

$$\text{Let } B = (A^3, A^4)$$

	A^3	A^4	dF B
A^1	(3>0)	$0 \geq 0$	$1 \geq 0$
A^2	$1 \geq 0$	$2 \geq 0$	(5>0)
rFB	$1 \geq 0$	$1 \geq 0$	0

rFB \Rightarrow we apply P.S.A

$$\frac{1}{3} \quad \frac{1}{3}$$

* \downarrow

A^3	A^1	A^4	dF B
A^2	$\frac{1}{3} > 0$	(2>0)	$\frac{1}{3} \geq 0$
rFB	$\frac{1}{3}$	$\frac{1}{3}$	$-\frac{1}{3} \leq 0$

$$\frac{1}{3} = 1/2$$

~~$\frac{1}{3}$~~ ~~$\frac{1}{3}$~~ ~~$\frac{1}{3}$~~ ~~$\frac{1}{3}$~~ ~~$\frac{1}{3}$~~ ~~$\frac{1}{3}$~~

*

	A^1	A^2	dF B
A^3			$-\frac{1}{3} \leq 0$
A^4			$-\frac{1}{3} \leq 0$
rFB	$\frac{1}{6}$	$\frac{1}{2}$	$-\frac{2}{3}$

dF B
hence optimal

An optimal sol of $(P_2 \star)$ is:

$$v^{\star} = (v_1^{\circ}, v_2^{\circ}, v_3^{\circ}, v_4^{\circ})$$
$$\begin{matrix} v_1^{\circ} \\ v_2^{\circ} \\ v_3^{\circ} \\ v_4^{\circ} \end{matrix} = \begin{matrix} \frac{1}{6} \\ \frac{1}{6} \\ \frac{1}{2} \\ 0 \\ 0 \end{matrix}$$

The optimal ~~sol~~ value is:

$$x_{00} = -\frac{2}{3}$$

An optimal sol of (P_2) is:

$$v^{\circ} = (v_1^{\circ}, v_2^{\circ}) = \left(\frac{1}{6}, \frac{1}{2} \right)$$

$$\hat{w} = \frac{1}{v_1^{\circ} + v_2^{\circ}} = \frac{1}{\frac{1}{2} + \frac{1}{3}} = \frac{6}{5}$$

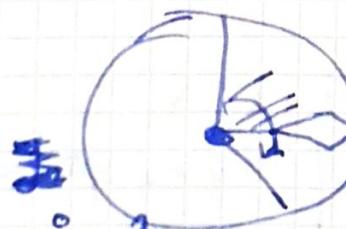
An optimal ~~sol~~ strategy ~~of~~ of

Player 2 is:

$$\hat{y}^{\circ} = \hat{w} \cdot v^{\circ} = \frac{5}{3} \left(\frac{1}{5}, \frac{2}{5} \right) = \left(\frac{1}{3}, \frac{3}{5} \right)$$

$$w = \hat{w} - 1 = \frac{6}{5} - 1 = \frac{1}{5}$$

$$y^{\circ} = \hat{y}^{\circ} = \left(\frac{1}{4}, \frac{3}{4} \right)$$



$$y_1^{\circ} = \frac{1}{4}$$

$$y_2^{\circ} = \frac{2}{3}$$