

CIS 510 Assignment 1

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Problem 1

Implement the MILP to compute an SSE using Cplex.

Instruction: the input of your program is two CSV files: *param.csv* and *payoff.csv*. The format of the *param.csv* file is *num_of_targets*, *number_of_defender_resources*. In the *payoff.csv* file each line consists of five numbers: *target_id*, *def_payoff_cov*, *def_payoff_uncover*, *att_payoff_cov*, *att_payoff_uncover*. The **output** of your program is a CSV file named *SSE.csv*. Each line of the output file is in the format of *target_id*, *def_coverage_probability*. A sample of the three files are provided.

Submission must include: (i) source codes; (ii) documentary including description of your program and instructions to run it. Your program will be tested based on different games.

Documentation

Note: This code uses Cplex, which does not work on python 3.7. This code was written with python 3.6.5 and will be assumed that the user is using a similarly compatible python version.

Problem 2

Part 1)

Consider a security game with four targets. The payoffs are given in the following table. In each cell, the first number is the defender's payoff and the second is the attacker's.

	t1	t2	t3	t4
covered	(1,0)	(3,0)	(8,0)	(8,-1)
uncovered	(-1,1)	(0,2)	(0,4)	(-4,4)
variable	w	z	y	x

For a single resource we can see that there are two options that maximize the defender's utility: *t3*, *t4*.

One Resource

If we have one resource then the first step is to solve the following

$$4(1 - x) - x = 4(1 - y) = 2$$

We can trivially see that the solution is

$$x = \frac{2}{5}$$

$$y = \frac{1}{2}$$

At this point our total resources used is $\frac{9}{10}$ leaving us with $\frac{1}{10}$ resources.

$$4(1 - x) - x = 4(1 - y) - y = 2(1 - z) = 1$$

Solving we get

$$x = \frac{3}{5}$$

$$y = \frac{3}{4}$$

$$z = \frac{1}{2}$$

Unfortunately this does not work $\because x + y + z = \frac{37}{20} > 1$! So we need to do the following

$$4(1 - x) - x = 4(1 - y)$$

$$4 - 5x = 4 - 4y$$

$$5x = 4y$$

$$y = \frac{5}{4}x$$

$$4(1 - x) - x = 2(1 - z)$$

$$4 - 5x = 2 - 2z$$

$$2 - 5x = -2z$$

$$z = \frac{5}{2}x - 1$$

We can now solve the following equation:

$$\sum c_i = 1$$

$$x + y + z = 1$$

$$x + \frac{5}{4}x + \frac{5}{2}x - 1 = 1$$

$$\frac{x}{8}(8 + 10 + 20) = 2$$

$$x = \frac{8}{19}$$

$$x = \frac{8}{19}, \quad y = \frac{10}{19}, \quad z = \frac{1}{19}$$

And thus we have a result of

Which we can see that the sum here is 1.

Two Resources

We can cheat a little because of the work we did in the previous example. We know that we only use up one resource once we consider equality across x, y, z . \therefore we can start at that point. We already calculated out that for these to all be equal then we need $\frac{37}{20}$ resources. While this is > 1 it is < 2 and \therefore we need to do equality across all 4 variables. Leveraging our previous work we need to write w in terms of x .

$$\begin{aligned} 4(1 - x) - x &= 1 - w \\ 4 - 5x &= 1 - w \\ w &= 5x - 3 \end{aligned}$$

We will now sum up everything and set the r.h.s. to 2, our number of resources.

$$\begin{aligned} x + \frac{5}{4}x + \frac{5}{2}x - 1 + 5x - 3 &= 2 \\ 39x &= 24 \\ x &= \frac{24}{39} \end{aligned}$$

Thus we get the result Here we can see that the sum is 2 and we are done.

$$x = \frac{24}{39}, \quad y = \frac{10}{13}, \quad z = \frac{7}{13}, \quad w = \frac{1}{13}$$

Three Resources

Again we don't have to start over. We can start right here

$$\begin{aligned} x + \frac{5}{4}x + \frac{5}{2}x - 1 + 5x - 3 &= 3 \\ 39x &= 28 \\ x &= \frac{28}{39} \end{aligned}$$

Checking that the sum is 3 we can verify that we are done.

$$x = \frac{28}{39}, \quad y = \frac{35}{39}, \quad z = \frac{31}{39}, \quad w = \frac{23}{39}$$

Part 2)

oger has invited Caleb to his party. Roger must choose whether or not to hire a clown. Simultaneously, Caleb must decide whether or not to go the party. Caleb likes Roger but he hates clowns. Calebs payoff from going to the party is 4 if there is

no clown, but 0 if there is a clown there. Calebs payoff from not going to the party is 3 if there is no clown at the party, but 1 if there is a clown at the party. Roger likes clowns (he especially likes Calebs reaction to them but does not like paying for them). Rogers payoff if Caleb comes to the party is 4 if there is no clown, but $8 - x$ if there is a clown (x is the cost of a clown). Rogers payoff if Caleb does not come to the party is 2 if there is no clown, but $3 - x$ if there is a clown there.

1. Write down the payoff matrix of this game
2. Find any dominated strategies and the Nash Equilibrium of the game (with explanation) when (i) $x = 0$; (ii) $x = 2$; (iii) $x = 3$; (iv) $x = 5$.

Solution

Let's summarize first:

Action sets:

$$Roger_{action_set} = \{clown, \neg clown\}$$

$$Caleb_{action_set} = \{go, \neg go\}$$

Payoff:

$$Caleb(go|\neg clown) = 4$$

$$Caleb(go|clown) = 0$$

$$Caleb(\neg go|\neg clown) = 3$$

$$Caleb(\neg go|clown) = 1$$

$$Roger(Caleb(go)|\neg clown) = 4$$

$$Roger(Caleb(go)|clown) = 8 - x$$

$$Roger(Caleb(\neg go)|\neg clown) = 2$$

$$Roger(Caleb(\neg go)|clown) = 3 - x$$

Where x is the cost of the clown

We can now easily write the payoff matrix. We order the payoff as $(Roger, Caleb)$

	go	$\neg go$
clown	$(8 - x, 0)$	$(3 - x, 1)$
$\neg clown$	$(4, 4)$	$(2, 3)$

(i)

Now let's let $x = 0$ and find the Nash Equilibrium If $Roger(clown)$ then Caleb's

	go	$\neg go$
clown	$(8, 0)$	$(3, 1)$
$\neg clown$	$(4, 4)$	$(2, 3)$

best decision is to not go, gaining utility of 1. If $Roger(\neg clown)$ then Caleb's best decision is to go, gaining utility of 4. We'll create a small table of expected utilities

	Roger	Caleb
clown	12	go 4
\neg clown	6	\neg go 4

\therefore Roger should get a clown and Caleb should not go. This is a weakly dominating strategy.

(ii)

Now let's let $x = 2$ and find the Nash Equilibrium

	go	\neg go
clown	(6, 0)	(1, 1)
\neg clown	(4, 4)	(2, 3)

	Roger	Caleb
clown	7	go 4
\neg clown	6	\neg go 4

\therefore the result is the same, including dominance.

(iii)

Now let's let $x = 3$ and find the Nash Equilibrium

	go	\neg go
clown	(5, 0)	(0, 1)
\neg clown	(4, 4)	(2, 3)

	Roger	Caleb
clown	5	go 4
\neg clown	6	\neg go 4

\therefore Roger shouldn't get a clown and Caleb should go. Still weakly dominating because Caleb is indifferent.

(iv)

Now let's let $x = 5$ and find the Nash Equilibrium

	go	\neg go
clown	(3, 0)	(-2, 1)
\neg clown	(4, 4)	(2, 3)

	Roger	Caleb	
clown	1	go	4
\neg clown	6	\neg go	4

\therefore Roger really shouldn't get a clown and Caleb should go. Similarly weakly dominating.