# StrategicInfluence2

June 15, 2021

# 1 Experimentation with Strategic Influence Network Model, Part 2

```
James Yu
      14 June 2021
[1]: import matplotlib.pyplot as plt
    import numpy as np
      This notebook implements modification for analysis of "bots".
[2]: N = 5
    M = 1
    = 1
    Q = 0.2 * np.identity(N)
      Starting with the baseline infinite-horizon model for comparison:
[3]: A = np.array([
      [0.217,
                 0.2022,
                            0.2358,
                                                 0.1403],
                                       0.1256,
      [0.2497,
                 0.0107,
                          0.2334,
                                       0.1282,
                                                 0.378],
      [0.1285, 0.0907, 0.3185,
                                       0.2507,
                                                  0.2116],
               0.0629,
                                                 0.2137],
      [0.1975,
                            0.2863,
                                       0.2396,
                 0.0711, 0.0253,
      [0.1256,
                                       0.2244,
                                                 0.5536],
    ], ndmin = 2)
[4]: B = np.array([
      0.0791,
      0,
      0,
      0,
      0,
    ], ndmin = 2)
    B = B.T
[4]: array([[0.0791],
           [0.
                   ],
           ГО.
                  ],
           [0.
                  ],
           ГО.
                  ]])
```

```
[5]: x = np.array([
      -0.98,
      -4.62,
      2.74,
      4.67,
      2.15,
    ], ndmin = 2)
    x = x.T
[6]: K = np.zeros((N, N)) # the initial K is zero
    K_t = [K, Q] # now the K_t matrices will be added on-demand
    K = Q
                # start here to avoid division by zero caused by inverse of zero
    \rightarrow matrix
    while True:
        # iteratively construct each K_t using the discrete Riccati difference_
        K_new = * (A.T @ (K - (K @ B @ np.linalg.inv(B.T @ K @ B) @ B.T @ K)) @ A)_{\sqcup}
     + Q
        K_t.append(K_new)
        current_difference = np.max(np.abs(K - K_new))
        K = K_new
        print(current_difference)
        if current_difference == 0:
            break
   0.10795984200000003
   0.06696340809285978
   0.038813937447250035
   0.02038767290129101
   0.010191079939001924
   0.004966017862517713
   0.002390172596966167
   0.0011435769773835425
   0.0005455893007808577
   0.0002599423287197866
   0.00012376776188172123
   5.891210074737696e-05
   2.8037412711845455e-05
   1.3342620341527667e-05
   6.349359856328007e-06
   3.0214256691585284e-06
   1.4377740248927573e-06
   6.841759506714951e-07
   3.255698946547092e-07
   1.549245786658382e-07
```

7.372185278908816e-08 3.508100937521519e-08

```
7.943715130132034e-09
   3.780066537562021e-09
   1.7987681899533925e-09
   8.559550845887998e-10
   4.0731157335827106e-10
   1.938217919494889e-10
   9.22312781703738e-11
   4.388883700912061e-11
   2.088479389428244e-11
   9.938105893780858e-12
   4.729161506844548e-12
   2.250366559763961e-12
   1.0708656184021947e-12
   5.095923683029469e-13
   2.424727085781342e-13
   1.1540768340978502e-13
   5.490052856771399e-14
   2.6145752229922437e-14
   1.2434497875801753e-14
   5.88418203051333e-15
   2.831068712794149e-15
   1.3322676295501878e-15
   6.106226635438361e-16
   2.7755575615628914e-16
   1.6653345369377348e-16
   1.1102230246251565e-16
   2.7755575615628914e-17
   1.3877787807814457e-17
   1.3877787807814457e-17
   0.0
[7]: def L(t):
        return -1 * np.linalg.inv(B.T @ K_t[t+1] @ B) @ B.T @ K_t[t+1] @ A
    K_t.reverse()
    x_t = x
    payoff = 0
    r_ts = []
    payoffs = []
    for t in range(len(K_t) - 2): # the last entry is zero, which is not invertible_
     \rightarrowas a 1x1 matrix
        r_t = L(t) @ x_t
```

1.6693518456456502e-08

r\_ts.append(r\_t)

 $x_t = A @ x_t + B @ r_t$ 

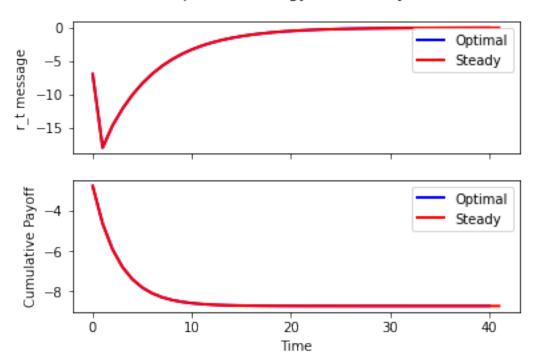
payoff  $+= (-1 * (x_t.T @ Q @ x_t)).item()$ 

```
payoffs.append(payoff)

old_length = len(K_t)

# division by zero is due to K_t[-1] being the zero matrix (last term)
```

### 2 INCORRECT PLOT: Has properties of myopic setup:



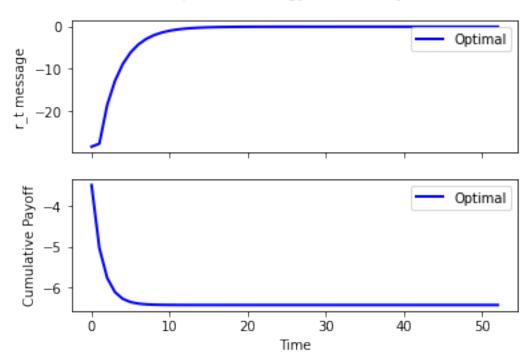
### **3 CORRECT PLOT:**

```
[8]: fig, sub = plt.subplots(2, sharex=True)
    fig.suptitle("Optimal Strategy: T = infinity")

sub[0].plot(range(len(K_t) - 2), [a.item() for a in r_ts], 'b', label = "Optimal", linewidth=2)
sub[0].set(ylabel = "r_t message")

sub[1].plot(range(len(K_t) - 2), payoffs, 'b', label = "Optimal", linewidth=2)
sub[1].set(xlabel = "Time", ylabel = "Cumulative Payoff")

sub[0].legend()
sub[1].legend()
plt.show()
```



First change: to maintain parity with our five-agent network, *A* would be modified to have a sixth row/column as follows:

```
[9]: A = np.array([
      [1,
                            0,
                                      Ο,
                                                 0,
                                                                  ],
                            0.2022, 0.2358, 0.1256,
                 0.217,
                                                           0.1403],
      # proportionate shifting of agent 2's influence profile to the bot
                                                                      0.8988*0.1282, <sub>L</sub>
      [0.1012,
                 0.8988*0.2497, 0.8988*0.0107, 0.8988*0.2334,
     \rightarrow 0.8988*0.378 ],
      [0,
                 0.1285,
                            0.0907,
                                                 0.2507,
                                      0.3185,
                                                           0.2116],
      [0,
                 0.1975,
                            0.0629,
                                    0.2863,
                                                 0.2396,
                                                           0.2137],
      [0,
                 0.1256,
                            0.0711,
                                      0.0253,
                                                 0.2244,
                                                           0.5536],
    ], ndmin = 2)
```

### Likewise, *B* becomes:

```
В
[10]: array([[0.
                     ],
             [0.0791],
             [0.
                     ],
             [0.
                     ],
             [0.
                     ],
             [0.
                     ]])
        The x initial opinion vector similarly has an extra entry for the (fixed) opinions of the bot:
[11]: x = np.array([
       10, # the robot, which is against the strategic agent
       -0.98,
       -4.62,
       2.74,
       4.67,
       2.15.
     ], ndmin = 2)
     x = x.T
     X
```

while True:

Additionally, *Q* needs to be modified. If the strategic agent's payoff was dependent on the bot, the fact that the bot's opinion never changes would result in infinite cost (i.e. a downward-sloping payoff function with no optimal solution - see the original notebook PDF file).

```
K_new = * (A.T @ (K - (K @ B @ np.linalg.inv(B.T @ K @ B) @ B.T @ K)) @ A)_

+ Q

K_t.append(K_new)
current_difference = np.max(np.abs(K - K_new))

K = K_new
i += 1
if i == 200:
    print(i, current_difference)
    break

if abs(current_difference) == 0:
    break
```

#### 200 0.002067215919870191

```
[14]: def L(t):
         return -1 * np.linalg.inv(B.T @ K_t[t+1] @ B) @ B.T @ K_t[t+1] @ A
     K t.reverse()
     x t = x
     x ts = [x]
     payoff = 0
     r_ts2 = []
     payoffs2 = []
     for t in range(len(K_t) - 2):
         r_t = L(t) @ x_t
         r_ts2.append(r_t)
         x_t = A @ x_t + B @ r_t
         x_ts.append(x_t)
         payoff += (-1 * (x_t.T @ Q @ x_t)).item()
         payoffs2.append(payoff)
[15]: print("\n".join(str(x.T) for x in x_ts[:20]))
     print("... continues ...")
     print("\n".join(str(x.T) for x in x_ts[100:])) # for some reason the last_\(\)
      →entry, no matter what it is, corrupts
```

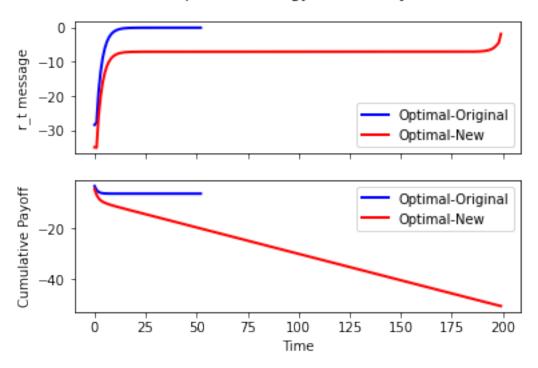
```
[[10.
       -0.98 -4.62 2.74 4.67 2.15]]
[[10.
            -2.38323439 2.59098488 1.953435
                                                1.878701
                                                           1.85594
                                                                    ]]
[[10.
            -1.81611759 1.75886364 1.414633
                                               1.09830373 1.38333558]]
            -1.41927658 1.51462155 0.94477699 0.71573112 0.94501499]]
[[10.
[[10.
            -1.14582353 1.30976923 0.63530957 0.4588911 0.63710167]]
            -0.95682287 1.17004312 0.42375855 0.2840724
[[10.
                                                           0.42095714]]
[[10.
            -0.82613323 1.07315967 0.27842975 0.16396756 0.27052192]]
ΓΓ10.
            -0.73573563 1.00612254 0.17820644 0.08115203 0.16613885]]
[[10.
            -0.67319915 0.95973468 0.10897183 0.02394572 0.09382052]]
[[10.
            -0.62993389 0.92763806 0.06110499 -0.01560404 0.04375277]]
```

```
[[ 1.00000000e+01 -6.00000287e-01 9.05430407e-01 2.79983589e-02
  -4.29579124e-02 9.10131275e-03]]
[[ 1.00000000e+01 -5.79290044e-01 8.90065145e-01 5.09626746e-03
  -6.18803192e-02 -1.48768444e-02]]
[[10.
              -0.56496109 0.87943413 -0.01074804 -0.07497133 -0.03146803]]
[[10.
              -0.55504717 0.87207871 -0.02171002 -0.08402842 -0.04294754]]
[[10.
              -0.54818792  0.86698961  -0.02929429  -0.09029474  -0.05089013]]
[[10.
              -0.54344213   0.86346856   -0.03454166   -0.09463026   -0.0563855 ]]
                           0.8610324 -0.03817221 -0.09762992 -0.06018767]]
[[10.
              -0.5401586
[[10.
              -0.53788679  0.85934687  -0.04068412  -0.09970532  -0.06281832]]
                           0.85818068 -0.04242207 -0.10114126 -0.06463842]]
[[10.
              -0.53631496
              -0.53522744   0.85737381   -0.04362452   -0.10213475   -0.06589772]]
[[10.
... continues ...
                           0.85556199 -0.04632463 -0.10436566 -0.06872549]]
[[10.
              -0.53278541
[[10.
              -0.53278541
                           0.85556199 -0.04632463 -0.10436566 -0.06872549]]
              -0.53278541   0.85556199   -0.04632463   -0.10436566   -0.06872549]]
[[10.
[[10.
              -0.53278541
                           0.85556199 -0.04632463 -0.10436566 -0.06872549]]
[[10.
                           0.85556199 -0.04632463 -0.10436566 -0.06872549]]
              -0.53278541
[[10.
              -0.53278541
                           0.85556199 -0.04632463 -0.10436566 -0.06872549]]
[[10.
              -0.53278541
                           0.85556199 -0.04632463 -0.10436566 -0.06872549]]
[[10.
              -0.53278541
                           0.85556199 -0.04632463 -0.10436566 -0.06872549]]
[[10.
              -0.53278541
                           0.85556199 -0.04632463 -0.10436566 -0.06872549]]
[[10.
              -0.53278541 0.85556199 -0.04632463 -0.10436566 -0.06872549]]
              -0.53278541   0.85556199   -0.04632463   -0.10436566   -0.06872549]]
[[10.
[[10.
              -0.53278541 0.85556199 -0.04632463 -0.10436566 -0.06872549]]
                           0.85556199 -0.04632463 -0.10436566 -0.06872549]]
[[10.
              -0.53278541
              -0.53278541 0.85556199 -0.04632463 -0.10436566 -0.06872549]]
[[10.
[[10.
              -0.53278541
                           0.85556199 -0.04632463 -0.10436566 -0.06872549]]
[[10.
                           0.85556199 -0.04632463 -0.10436566 -0.06872549]]
              -0.53278541
[[10.
              -0.53278541 0.85556199 -0.04632463 -0.10436566 -0.06872549]]
[[10.
                           0.85556199 -0.04632463 -0.10436566 -0.06872549]]
              -0.53278541
[[10.
              -0.53278541
                           0.85556199 -0.04632463 -0.10436566 -0.06872549]]
[[10.
              -0.53278541
                           0.85556199 -0.04632463 -0.10436566 -0.06872549]]
[[10.
              -0.53278541
                           0.85556199 -0.04632463 -0.10436566 -0.06872549]]
                           0.85556199 -0.04632463 -0.10436566 -0.06872549]]
[[10.
              -0.53278541
[[10.
              -0.53278541
                           0.85556199 -0.04632463 -0.10436566 -0.06872549]]
[[10.
              -0.53278541 0.85556199 -0.04632463 -0.10436566 -0.06872549]]
[[10.
              -0.53278541 0.85556199 -0.04632463 -0.10436566 -0.06872549]]
                           0.85556199 -0.04632463 -0.10436566 -0.06872549]]
[[10.
              -0.53278541
[[10.
              -0.53278541
                           0.85556199 -0.04632463 -0.10436566 -0.06872549]]
              -0.53278541   0.85556199   -0.04632463   -0.10436566   -0.06872549]]
[[10.
[[10.
              -0.53278541
                           0.85556199 -0.04632463 -0.10436566 -0.06872549]]
[[10.
              -0.53278541
                           0.85556199 -0.04632463 -0.10436566 -0.06872549]]
                           0.85556199 -0.04632463 -0.10436566 -0.06872549]]
[[10.
              -0.53278541
[[10.
              -0.53278541
                           0.85556199 -0.04632463 -0.10436566 -0.06872549]]
[[10.
              -0.53278541
                           0.85556199 -0.04632463 -0.10436566 -0.06872549]]
[[10.
              -0.53278541 0.85556199 -0.04632463 -0.10436566 -0.06872549]]
[[10.
              -0.53278541 0.85556199 -0.04632463 -0.10436566 -0.06872549]]
```

```
[[10.
              -0.53278541
                           0.85556199 -0.04632463 -0.10436566 -0.06872549]]
[[10.
                           0.85556199 -0.04632463 -0.10436566 -0.06872549]]
              -0.53278541
[[10.
              -0.53278541
                           0.85556199 -0.04632463 -0.10436566 -0.06872549]]
[[10.
              -0.53278541
                           0.85556199 -0.04632463 -0.10436566 -0.06872549]]
                           0.85556199 -0.04632463 -0.10436566 -0.06872549]]
[[10.
              -0.53278541
[[10.
              -0.53278541
                           0.85556199 -0.04632463 -0.10436566 -0.06872549]]
[[10.
              -0.53278541
                           0.85556199 -0.04632463 -0.10436566 -0.06872549]]
[[10.
              -0.53278541
                           0.85556199 -0.04632463 -0.10436566 -0.06872549]]
[[10.
              -0.53278541
                           0.85556199 -0.04632463 -0.10436566 -0.06872549]]
[[10.
              -0.53278541
                           0.85556199 -0.04632463 -0.10436566 -0.06872549]]
                           0.85556199 -0.04632463 -0.10436566 -0.06872549]]
[[10.
              -0.53278541
[[10.
              -0.53278541
                           0.85556199 -0.04632463 -0.10436566 -0.06872549]]
[[10.
                           0.85556199 -0.04632463 -0.10436566 -0.06872549]]
              -0.53278541
[[10.
                           0.85556199 -0.04632463 -0.10436566 -0.06872549]]
              -0.53278541
[[10.
              -0.53278541
                           0.85556199 -0.04632463 -0.10436566 -0.06872549]]
              -0.5327854
[[10.
                           0.85556199 -0.04632463 -0.10436566 -0.06872549]]
[[10.
              -0.5327854
                           0.85556199 -0.04632463 -0.10436566 -0.06872549]]
[[10.
              -0.5327854
                           0.85556199 -0.04632463 -0.10436566 -0.06872549]]
[[10.
              -0.5327854
                           0.85556199 -0.04632463 -0.10436566 -0.06872548]]
[[10.
              -0.53278539
                           0.85556199 -0.04632463 -0.10436566 -0.06872548]]
[[10.
              -0.53278538
                           0.85556199 -0.04632463 -0.10436565 -0.06872548]]
                                       -0.04632462 -0.10436565 -0.06872548]]
[[10.
              -0.53278537
                           0.855562
[[10.
              -0.53278535
                           0.855562
                                       -0.04632462 -0.10436564 -0.06872547]]
              -0.53278532
[[10.
                           0.85556201 -0.04632461 -0.10436564 -0.06872547]]
[[10.
              -0.53278529
                           0.85556202 -0.0463246 -0.10436563 -0.06872546]]
                           0.85556203 -0.04632459 -0.10436561 -0.06872545]]
[[10.
              -0.53278523
[[10.
              -0.53278515
                           0.85556206 -0.04632457 -0.10436559 -0.06872543]]
                           0.85556209 -0.04632454 -0.10436556 -0.0687254 ]]
[[10.
              -0.53278504
[[10.
              -0.53278487
                           0.85556213 -0.0463245 -0.10436551 -0.06872536]]
[[10.
              -0.53278463
                           0.8555622 -0.04632444 -0.10436545 -0.0687253 ]]
              -0.53278429
[[10.
                           0.85556229 -0.04632436 -0.10436535 -0.06872522]]
[[10.
              -0.53278379
                           0.85556243 -0.04632424 -0.10436521 -0.0687251 ]]
[[10.
              -0.53278307
                           0.85556262 -0.04632406 -0.10436501 -0.06872493]]
[[10.
              -0.53278202
                           0.8555629 -0.04632381 -0.10436472 -0.06872468]]
                           0.85556331 -0.04632345 -0.1043643 -0.06872432]]
[[10.
              -0.53278052
[[10.
              -0.53277834
                           0.8555639 -0.04632292 -0.10436369 -0.0687238 ]]
                           0.85556475 -0.04632215 -0.10436282 -0.06872304]]
[[10.
              -0.53277519
[[10.
              -0.53277063
                           0.85556599 -0.04632105 -0.10436155 -0.06872195]]
[[10.
                           0.85556777 -0.04631945 -0.10435973 -0.06872038]]
              -0.53276405
[[10.
              -0.53275454
                           0.85557034 -0.04631714 -0.10435708 -0.0687181 ]]
[[10.
              -0.5327408
                           0.85557406 -0.04631381 -0.10435326 -0.06871481]]
[[10.
              -0.53272093
                           0.85557944 -0.04630899 -0.10434774 -0.06871006]]
[[10.
              -0.53269221
                           0.85558721 -0.04630202 -0.10433976 -0.06870319]]
[[10.
              -0.53265071
                           0.85559845 -0.04629196 -0.10432822 -0.06869326]]
[[10.
              -0.53259072
                           0.85561469 -0.0462774 -0.10431155 -0.06867891]]
              -0.53250402
[[10.
                           0.85563815 -0.04625637 -0.10428745 -0.06865816]]
                           0.85567207 - 0.04622597 - 0.10425263 - 0.06862818]]
[[10.
              -0.53237871
[[10.
              -0.53219759
                           0.8557211 -0.04618204 -0.10420229 -0.06858485]]
```

```
[[10.
                -0.53193582  0.85579196  -0.04611853  -0.10412954  -0.06852222]]
    [[10.
                -0.53155747   0.85589437   -0.04602675   -0.10402438   -0.0684317 ]]
    [[10.
                -0.53101062 \quad 0.8560424 \quad -0.04589409 \quad -0.1038724 \quad -0.06830086
    [[10.
                -0.53022025 0.85625634 -0.04570236 -0.10365273 -0.06811176]]
                -0.52907791 0.85656556 -0.04542524 -0.10333524 -0.06783845]]
    [[10.
    [[10.
                -0.52742683 0.85701249 -0.04502472 -0.10287636 -0.06744343]]
    [[10.
                -0.52504048 0.85765844 -0.04444582 -0.10221313 -0.06687248]]
                ΓΓ10.
    [[10.
                -0.5166063
                            0.85994146 -0.04239982 -0.09986904 -0.06485459]]
                [[10.
    [[10.
                [[10.
                -0.48393475 0.86878497 -0.03447442 -0.09078899 -0.05703806]]
    [[10.
                -0.46217776   0.87467381   -0.02919697   -0.08474264   -0.05183312]]
    [[10.
                -0.43072305  0.88318553  -0.02156903  -0.07600329  -0.04430996]]
                [[10.
    [[ 1.00000000e+01 -3.18881033e-01 9.13266400e-01 5.39047954e-03
     -4.51170586e-02 -1.77208184e-02]]
    [[ 1.00000000e+01 -2.34448583e-01 9.39128009e-01 2.85133457e-02
     -1.85882393e-02 5.08364941e-03]]
    [[ 1.00000000e+01 -2.77555756e-17 9.73981192e-01 6.05493966e-02
      1.75635611e-02 3.66897544e-02]]
[16]: fig, sub = plt.subplots(2, sharex=True)
    fig.suptitle("Optimal Strategy: T = infinity")
    sub[0].plot(range(old_length - 2), [a.item() for a in r_ts], 'b', label = ___
     →"Optimal-Original", linewidth=2)
    sub[0].plot(range(len(K_t) - 2), [a.item() for a in r_ts2], 'r', label = __

→"Optimal-New", linewidth=2)
    sub[0].set(ylabel = "r_t message")
    sub[1].plot(range(old_length - 2), payoffs, 'b', label = "Optimal-Original", __
     →linewidth=2)
    sub[1].plot(range(len(K_t) - 2), payoffs2, 'r', label = "Optimal-New", __
     →linewidth=2)
    sub[1].set(xlabel = "Time", ylabel = "Cumulative Payoff")
    sub[0].legend()
    sub[1].legend()
    plt.show()
```



We still (still) see eternally decreasing cumulative payoff.

### 3.1 Testing Delta = 0.9

```
[17]: K = np.zeros((N, N)) # initial K
     K_t = [K, Q] \# saved K
     K = Q
     i = 0
     while True:
         K_new = 0.9 * (A.T @ (K - (K @ B @ np.linalg.inv(B.T @ K @ B) @ B.T @ K)) @_{L}
      \rightarrowA) + Q
         K_t.append(K_new)
         current_difference = np.max(np.abs(K - K_new))
         K = K_new
         i += 1
         if i == 300:
             print(i, current_difference)
             break
         if abs(current_difference) == 0:
             break
```

300 5.551115123125783e-17

```
[18]: def L(t):
        return -1 * np.linalg.inv(B.T @ K_t[t+1] @ B) @ B.T @ K_t[t+1] @ A
    K_t.reverse()
    x_t = x
    x ts = [x]
    payoff = 0
    r_ts2 = []
    payoffs2 = []
    for t in range(len(K_t) - 2):
        r_t = L(t) @ x_t
        r_ts2.append(r_t)
        x_t = A @ x_t + B @ r_t
        x_ts.append(x_t)
        payoff += (-1 * 0.9**t * (x_t.T @ Q @ x_t)).item()
        payoffs2.append(payoff)
[19]: print("\n".join(str(x.T) for x in x_ts[:20]))
    print("... continues ...")
    print("\n".join(str(x.T) for x in x_ts[100:]))
    [[10.
           -0.98 -4.62 2.74 4.67 2.15]]
                                                                1.85594
    [[10.
                 -1.99917049 2.59098488 1.953435
                                                     1.878701
                                                                           ]]
    [[10.
                 -1.56350497 1.84505924 1.46398521 1.17415635 1.431574 ]]
    [[10.
                 -1.24910223 1.60762659 1.02999783 0.81365619 1.02784637]]
    [[10.
                 -1.0256862
                              1.40615878 0.7348323
                                                     0.56391319 0.73507415]]
    [[10.
                 -0.86644017 1.26419754 0.52669674 0.3884558 0.52322213]]
                 -0.75288019 1.16271602 0.37917774 0.26407595 0.37121024]]
    ΓΓ10.
    [[10.
                 -0.67187436 1.09030253 0.27423327 0.17559981 0.26246118]]
                 -0.61408272 1.03862918 0.19945754 0.1125595 0.1847743 ]]
    ΓΓ10.
    [[10.
                 -0.57285013 1.00175825 0.14613817 0.06760866 0.12931343]]
    ΓΓ10.
                 -0.54343109 0.97545002 0.10810545 0.03554536 0.08973163]]
                 -0.52244063 0.95667873 0.08097244 0.01267107 0.06148643]]
    [[10.
    [[ 1.00000000e+01 -5.07463853e-01 9.43285218e-01 6.16140287e-02
      -3.64888324e-03 4.13321921e-02]]
    [[10.
                 -0.49677784 0.93372883 0.04780205 -0.01529296 0.02695165]]
                 -0.4891533
                              0.92691028  0.03794723  -0.02360098  0.01669091]]
    [[10.
    [[ 1.00000000e+01 -4.83713143e-01 9.22045184e-01 3.09157852e-02
      -2.95287774e-02 9.36975665e-03]]
    [[ 1.00000000e+01 -4.79831550e-01 9.18573906e-01 2.58988129e-02
      -3.37582925e-02 4.14605078e-03]]
    [[ 1.00000000e+01 -4.77062006e-01 9.16097123e-01 2.23191713e-02
      -3.67760783e-02 4.18894787e-04]]
    [[ 1.00000000e+01 -4.75085916e-01 9.14329921e-01 1.97650726e-02
      -3.89292890e-02 -2.24045931e-03]]
    [[ 1.00000000e+01 -4.73675962e-01 9.13069009e-01 1.79427052e-02
      -4.04656200e-02 -4.13792813e-03]]
```

```
... continues ...
[[ 1.00000000e+01 -4.70164486e-01 9.09928721e-01 1.34041192e-02
 -4.42918355e-02 -8.86355507e-03]]
[[ 1.00000000e+01 -4.70164486e-01 9.09928721e-01 1.34041192e-02
```

```
-4.42918355e-02 -8.86355507e-03]]
[[ 1.00000000e+01 -4.70164486e-01 9.09928721e-01 1.34041192e-02
 -4.42918355e-02 -8.86355507e-03]]
[[ 1.00000000e+01 -4.70164486e-01 9.09928721e-01 1.34041192e-02
```

```
-4.42918355e-02 -8.86355507e-03]]
[[ 1.00000000e+01 -4.70164486e-01 9.09928721e-01 1.34041192e-02
 -4.42918355e-02 -8.86355507e-03]]
[[ 1.00000000e+01 -4.70164486e-01 9.09928721e-01 1.34041192e-02
```

```
-4.42918355e-02 -8.86355507e-03]]
[[ 1.00000000e+01 -4.70164486e-01 9.09928721e-01 1.34041192e-02
 -4.42918355e-02 -8.86355507e-03]]
[[ 1.00000000e+01 -4.70164486e-01 9.09928721e-01 1.34041192e-02
```

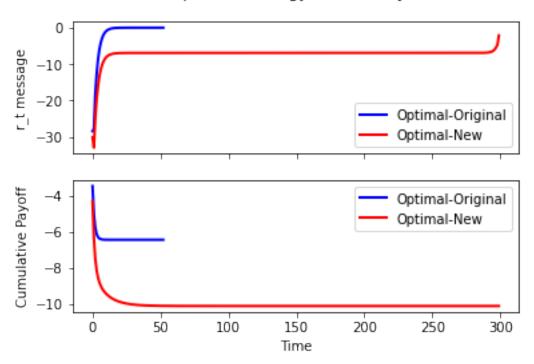
```
-4.42918355e-02 -8.86355507e-03]]
[[ 1.00000000e+01 -4.70164486e-01 9.09928721e-01 1.34041192e-02
 -4.42918355e-02 -8.86355507e-03]]
[[ 1.00000000e+01 -4.70164486e-01 9.09928721e-01 1.34041192e-02
```

```
-4.42918355e-02 -8.86355507e-03]]
[[ 1.00000000e+01 -4.70164486e-01 9.09928721e-01 1.34041192e-02
 -4.42918355e-02 -8.86355507e-03]]
[[ 1.00000000e+01 -4.70164486e-01 9.09928721e-01 1.34041192e-02
```

```
-4.42918355e-02 -8.86355507e-03]]
[[ 1.00000000e+01 -4.70164486e-01 9.09928721e-01 1.34041192e-02
 -4.42918355e-02 -8.86355506e-03]]
[[ 1.00000000e+01 -4.70164486e-01 9.09928721e-01 1.34041192e-02
 -4.42918355e-02 -8.86355506e-03]]
[[ 1.00000000e+01 -4.70164486e-01 9.09928721e-01 1.34041192e-02
 -4.42918355e-02 -8.86355505e-03]]
[[ 1.00000000e+01 -4.70164485e-01 9.09928721e-01 1.34041192e-02
 -4.42918355e-02 -8.86355504e-03]]
[[ 1.00000000e+01 -4.70164485e-01 9.09928721e-01 1.34041192e-02
 -4.42918355e-02 -8.86355502e-03]]
[[ 1.00000000e+01 -4.70164485e-01 9.09928721e-01 1.34041192e-02
 -4.42918354e-02 -8.86355500e-03]]
[[ 1.00000000e+01 -4.70164485e-01 9.09928721e-01 1.34041193e-02
 -4.42918354e-02 -8.86355496e-03]]
[[ 1.00000000e+01 -4.70164485e-01 9.09928722e-01 1.34041193e-02
 -4.42918353e-02 -8.86355490e-03]]
[[ 1.00000000e+01 -4.70164484e-01 9.09928722e-01 1.34041194e-02
 -4.42918352e-02 -8.86355480e-03]]
[[ 1.00000000e+01 -4.70164484e-01 9.09928722e-01 1.34041196e-02
 -4.42918350e-02 -8.86355465e-03]]
[[ 1.00000000e+01 -4.70164482e-01 9.09928722e-01 1.34041198e-02
 -4.42918348e-02 -8.86355442e-03]]
[[ 1.00000000e+01 -4.70164481e-01 9.09928723e-01 1.34041202e-02
 -4.42918343e-02 -8.86355406e-03]]
[[ 1.00000000e+01 -4.70164478e-01 9.09928723e-01 1.34041208e-02
 -4.42918337e-02 -8.86355350e-03]]
[[ 1.00000000e+01 -4.70164473e-01 9.09928724e-01 1.34041216e-02
 -4.42918326e-02 -8.86355262e-03]]
[[ 1.00000000e+01 -4.70164467e-01 9.09928726e-01 1.34041230e-02
 -4.42918310e-02 -8.86355126e-03]]
[[ 1.00000000e+01 -4.70164456e-01 9.09928728e-01 1.34041252e-02
 -4.42918285e-02 -8.86354913e-03]]
[[ 1.00000000e+01 -4.70164439e-01 9.09928732e-01 1.34041285e-02
 -4.42918245e-02 -8.86354582e-03]]
[[ 1.00000000e+01 -4.70164414e-01 9.09928738e-01 1.34041338e-02
 -4.42918184e-02 -8.86354067e-03]]
[[ 1.00000000e+01 -4.70164373e-01 9.09928748e-01 1.34041419e-02
 -4.42918089e-02 -8.86353264e-03]]
[[ 1.00000000e+01 -4.70164311e-01 9.09928762e-01 1.34041546e-02
```

```
-4.42917940e-02 -8.86352014e-03]]
[[ 1.00000000e+01 -4.70164214e-01 9.09928785e-01 1.34041744e-02
 -4.42917709e-02 -8.86350068e-03]]
[[ 1.00000000e+01 -4.70164062e-01 9.09928820e-01 1.34042052e-02
 -4.42917349e-02 -8.86347037e-03]]
[[ 1.00000000e+01 -4.70163826e-01 9.09928876e-01 1.34042531e-02
 -4.42916788e-02 -8.86342318e-03]]
[[ 1.00000000e+01 -4.70163459e-01 9.09928962e-01 1.34043278e-02
 -4.42915915e-02 -8.86334968e-03]]
[[ 1.00000000e+01 -4.70162886e-01 9.09929096e-01 1.34044440e-02
 -4.42914555e-02 -8.86323522e-03]]
[[ 1.00000000e+01 -4.70161995e-01 9.09929304e-01 1.34046251e-02
 -4.42912437e-02 -8.86305699e-03]]
[[ 1.00000000e+01 -4.70160607e-01 9.09929629e-01 1.34049070e-02
 -4.42909139e-02 -8.86277943e-03]]
[[ 1.00000000e+01 -4.70158446e-01 9.09930136e-01 1.34053460e-02
 -4.42904002e-02 -8.86234721e-03]]
[[ 1.00000000e+01 -4.70155080e-01 9.09930924e-01 1.34060297e-02
 -4.42896004e-02 -8.86167412e-03]]
[[ 1.00000000e+01 -4.70149839e-01 9.09932151e-01 1.34070944e-02
 -4.42883549e-02 -8.86062595e-03]]
[[ 1.00000000e+01 -4.70141677e-01 9.09934062e-01 1.34087523e-02
 -4.42864153e-02 -8.85899370e-03]]
[[ 1.00000000e+01 -4.70128966e-01 9.09937038e-01 1.34113342e-02
 -4.42833949e-02 -8.85645186e-03]]
[[ 1.00000000e+01 -4.70109173e-01 9.09941672e-01 1.34153548e-02
 -4.42786913e-02 -8.85249357e-03]]
[[ 1.00000000e+01 -4.70078350e-01 9.09948889e-01 1.34216159e-02
 -4.42713667e-02 -8.84632952e-03]]
[[ 1.00000000e+01 -4.70030350e-01 9.09960128e-01 1.34313660e-02
 -4.42599604e-02 -8.83673054e-03]]
[[ 1.00000000e+01 -4.69955603e-01 9.09977630e-01 1.34465494e-02
 -4.42421979e-02 -8.82178249e-03]]
[[ 1.00000000e+01 -4.69839203e-01 9.10004884e-01 1.34701938e-02
 -4.42145372e-02 -8.79850461e-03]]
[[ 1.00000000e+01 -4.69657938e-01 9.10047326e-01 1.35070140e-02
 -4.41714625e-02 -8.76225505e-03]]
[[ 1.00000000e+01 -4.69375664e-01 9.10113418e-01 1.35643525e-02
 -4.41043843e-02 -8.70580534e-03]]
[[ 1.00000000e+01 -4.68936090e-01 9.10216341e-01 1.36536430e-02
 -4.39999265e-02 -8.61789886e-03]]
[[ 1.00000000e+01 -4.68251563e-01 9.10376618e-01 1.37926909e-02
 -4.38372594e-02 -8.48100624e-03]]
[[ 1.00000000e+01 -4.67185581e-01 9.10626210e-01 1.40092236e-02
 -4.35839455e-02 -8.26782979e-03]]
[[ 1.00000000e+01 -4.65525575e-01 9.11014888e-01 1.43464198e-02
 -4.31894715e-02 -7.93586006e-03]]
[[ 1.00000000e+01 -4.62940518e-01 9.11620157e-01 1.48715201e-02
```

```
-4.25751753e-02 -7.41889886e-03]]
    [[ 1.00000000e+01 -4.58914904e-01 9.12562718e-01 1.56892354e-02
      -4.16185589e-02 -6.61385817e-03]]
    [[ 1.00000000e+01 -4.52645914e-01 9.14030530e-01 1.69626297e-02
      -4.01288587e-02 -5.36020153e-03]]
    [[ 1.00000000e+01 -4.42883192e-01 9.16316308e-01 1.89456432e-02
      -3.78089964e-02 -3.40792503e-03]]
    [[ 1.00000000e+01 -4.27679253e-01 9.19875926e-01 2.20337540e-02
      -3.41963061e-02 -3.67680741e-04]]
    [[ 1.00000000e+01 -4.03997098e-01 9.25419397e-01 2.68428979e-02
      -2.85702013e-02 4.36691897e-03]]
    [[10.
                  -0.36714143 0.9340534
                                           0.03433287 -0.01980763 0.01174078]]
    [[ 1.00000000e+01 -3.09174012e-01 9.47494135e-01 4.59945635e-02
      -6.16587747e-03 2.32217190e-02]]
    [[10.
                  -0.22839535 0.96855193 0.06422606 0.01518889 0.04117016]]
    ΓΓ10.
                   0.
                               0.99926678 0.09147432 0.04663908 0.06800269]]
[20]: fig, sub = plt.subplots(2, sharex=True)
    fig.suptitle("Optimal Strategy: T = infinity")
    sub[0].plot(range(old_length - 2), [a.item() for a in r_ts], 'b', label =
     →"Optimal-Original", linewidth=2)
    sub[0].plot(range(len(K_t) - 2), [a.item() for a in r_ts2], 'r', label = ___
     →"Optimal-New", linewidth=2)
    sub[0].set(ylabel = "r t message")
    sub[1].plot(range(old_length - 2), payoffs, 'b', label = "Optimal-Original", __
     →linewidth=2)
    sub[1].plot(range(len(K t) - 2), payoffs2, 'r', label = "Optimal-New", __
     →linewidth=2)
    sub[1].set(xlabel = "Time", ylabel = "Cumulative Payoff")
    sub[0].legend()
    sub[1].legend()
    plt.show()
```



### 3.2 Trying delta = 0.5:

```
[21]: K = np.zeros((N, N)) # initial K
     K_t = [K, Q] \# saved K
     K = Q
     i = 0
     while True:
         K_{new} = 0.5 * (A.T @ (K - (K @ B @ np.linalg.inv(B.T @ K @ B) @ B.T @ K)) @_{\sqcup}
      →A) + Q
         K_t.append(K_new)
         current_difference = np.max(np.abs(K - K_new))
         K = K_new
         i += 1
         if i == 300:
             print(i, current_difference)
             break
         if abs(current_difference) == 0:
             break
```

300 6.938893903907228e-18

```
[22]: def L(t):
        return -1 * np.linalg.inv(B.T @ K_t[t+1] @ B) @ B.T @ K_t[t+1] @ A
    K_t.reverse()
    x_t = x
    x_ts = [x]
    payoff = 0
    r_ts2 = []
    payoffs2 = []
    for t in range(len(K_t) - 2):
        r_t = L(t) @ x_t
        r_ts2.append(r_t)
        x_t = A @ x_t + B @ r_t
        x_ts.append(x_t)
        payoff += (-1 * 0.5**t * (x_t.T @ Q @ x_t)).item()
        payoffs2.append(payoff)
[23]: print("\n".join(str(x.T) for x in x_ts[:20]))
    print("... continues ...")
    print("\n".join(str(x.T) for x in x_ts[100:]))
    [[10.
            -0.98 -4.62 2.74 4.67 2.15]]
    [[10.
                  -0.84053092
                              2.59098488 1.953435
                                                      1.878701
                                                                  1.85594
                                                                            ]]
    [[10.
                                                      1.40298767 1.57709913]]
                  -0.71330825 2.10509313 1.6128704
    [[10.
                  -0.61240985
                              1.90797945
                                          1.29841424
                                                      1.1264787
                                                                  1.28879874]]
    [[10.
                  -0.5336731
                               1.73295177
                                           1.06302203
                                                      0.91611755 1.05784935]]
    [[10.
                  -0.47201783 1.59685552
                                          0.88068584
                                                      0.75350961
                                                                  0.87428016]]
    [[10.
                  -0.42371044 1.49002984
                                          0.73858148
                                                      0.62673362 0.7296213911
    [[10.
                  -0.38584899 1.40627828 0.62744712 0.52758141 0.61596663]]
    [[10.
                  -0.35617088 1.34061761 0.54041295 0.44992841 0.52678656]]
                  -0.3329061
                               1.28914252 0.47221267
                                                      0.38907846 0.45684827]]
    [[10.
    [[10.
                  -0.31466834 1.24878896 0.4187576
                                                      0.34138427 0.40201242]]
                  -0.30037124 1.21715428 0.37685544 0.30399785 0.35902183]]
    [[10.
    [[10.
                  -0.28916329
                              1.19235472
                                          0.34400793 0.27469024 0.32531908]]
    [[10.
                  -0.28037701
                               1.17291349
                                          0.31825798 0.2517153
                                                                  0.29889805]]
    [[10.
                  -0.27348915 1.15767284
                                          0.29807183
                                                      0.23370456 0.2781856 ]]
    [[10.
                  -0.26808952
                              1.14572517
                                          0.28224725
                                                      0.21958535 0.26194837]]
                              1.13635899
    [[10.
                  -0.26385657
                                          0.26984184
                                                      0.20851684
                                                                  0.24921944]]
    [[10.
                                                      0.19983986 0.2392408 ]]
                  -0.26053821
                               1.12901652
                                          0.26011682
                                                      0.19303768 0.2314182 ]]
    [[10.
                  -0.25793684
                              1.12326051
                                          0.25249305
                                          0.24651652 0.18770522 0.2252858 ]]
    [[10.
                  -0.25589754 1.11874818
    ... continues ...
                                                                  0.20303613]]
    [[10.
                  -0.24849851 1.10237646 0.22483237
                                                      0.1683579
    [[10.
                                                                  0.20303613]]
                  -0.24849851
                              1.10237646 0.22483237
                                                      0.1683579
    [[10.
                 -0.24849851 1.10237646
                                          0.22483237
                                                      0.1683579
                                                                  0.20303613]]
                                          0.22483237
                 -0.24849851 1.10237646
                                                                  0.20303613]]
    [[10.
                                                      0.1683579
                 -0.24849851 1.10237646 0.22483237
    [[10.
                                                      0.1683579
                                                                  0.20303613]]
```

```
[[10.
              -0.24849851
                             1.10237646
                                         0.22483237
                                                                   0.20303613]]
                                                      0.1683579
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                      0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
              -0.24849851
                             1.10237646
                                          0.22483237
                                                                   0.20303613]]
[[10.
                                                       0.1683579
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                                   0.20303613]]
                                                      0.1683579
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                      0.1683579
                                                                   0.20303613]]
[[10.
                                                                   0.20303613]]
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
              -0.24849851
                                                                   0.20303613]]
[[10.
                             1.10237646
                                          0.22483237
                                                       0.1683579
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                      0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                                   0.20303613]]
                                                       0.1683579
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                      0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                      0.1683579
                                                                   0.20303613]]
[[10.
                                                                   0.20303613]]
              -0.24849851
                             1.10237646
                                          0.22483237
                                                      0.1683579
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
              -0.24849851
                                                                   0.20303613]]
[[10.
                             1.10237646
                                          0.22483237
                                                       0.1683579
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                      0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                                                                   0.20303613]]
                             1.10237646
                                          0.22483237
                                                      0.1683579
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                      0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                      0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                      0.1683579
                                                                   0.20303613]]
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                                          0.22483237
                                                                   0.20303613]]
                             1.10237646
                                                       0.1683579
              -0.24849851
                                                                   0.20303613]]
[[10.
                             1.10237646
                                          0.22483237
                                                       0.1683579
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                      0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                                   0.20303613]]
                                                       0.1683579
```

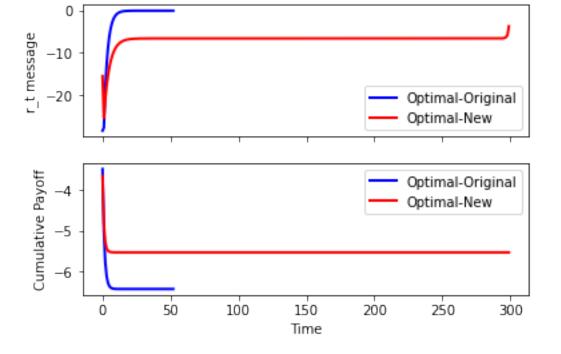
```
[[10.
              -0.24849851
                             1.10237646
                                         0.22483237
                                                                   0.20303613]]
                                                       0.1683579
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                      0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                                   0.20303613]]
                                                       0.1683579
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                      0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                      0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                                                                   0.20303613]]
                             1.10237646
                                          0.22483237
                                                       0.1683579
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
              -0.24849851
                                                                   0.20303613]]
[[10.
                             1.10237646
                                          0.22483237
                                                       0.1683579
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                      0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                      0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                      0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                                                                   0.20303613]]
                             1.10237646
                                          0.22483237
                                                      0.1683579
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
              -0.24849851
                                                                   0.20303613]]
[[10.
                             1.10237646
                                          0.22483237
                                                       0.1683579
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                      0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                                          0.22483237
                                                                   0.20303613]]
                             1.10237646
                                                      0.1683579
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                      0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                      0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                      0.1683579
                                                                   0.20303613]]
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                                   0.20303613]]
                                                       0.1683579
[[10.
              -0.24849851
                                                                   0.20303613]]
                             1.10237646
                                          0.22483237
                                                       0.1683579
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                      0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                                   0.20303613]]
                                                       0.1683579
```

```
[[10.
              -0.24849851
                             1.10237646
                                         0.22483237
                                                                   0.20303613]]
                                                      0.1683579
[[10.
              -0.24849851
                             1.10237646
                                         0.22483237
                                                      0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                         0.22483237
                                                      0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                         0.22483237
                                                                   0.20303613]]
                                                      0.1683579
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                      0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                         0.22483237
                                                      0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                      0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                         0.22483237
                                                      0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                                                                   0.20303613]]
                             1.10237646
                                         0.22483237
                                                      0.1683579
[[10.
              -0.24849851
                             1.10237646
                                         0.22483237
                                                      0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                         0.22483237
                                                      0.1683579
                                                                   0.20303613]]
              -0.24849851
                                                                   0.20303613]]
[[10.
                             1.10237646
                                          0.22483237
                                                      0.1683579
[[10.
              -0.24849851
                             1.10237646
                                         0.22483237
                                                      0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                      0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                         0.22483237
                                                      0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                         0.22483237
                                                      0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                         0.22483237
                                                      0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                         0.22483237
                                                      0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                      0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                         0.22483237
                                                      0.1683579
                                                                   0.20303613]]
              -0.24849851
[[10.
                             1.10237646
                                          0.22483237
                                                      0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                         0.22483237
                                                      0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                         0.22483237
                                                      0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                                                                   0.20303613]]
                             1.10237646
                                         0.22483237
                                                      0.1683579
[[10.
              -0.24849851
                             1.10237646
                                         0.22483237
                                                      0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                      0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                                         0.22483237
                                                                   0.20303613]]
                             1.10237646
                                                      0.1683579
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                      0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                                                                   0.20303613]]
                             1.10237646
                                          0.22483237
                                                      0.1683579
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                      0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                         0.22483237
                                                      0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                      0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                      0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                         0.22483237
                                                      0.1683579
                                                                   0.20303613]]
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                      0.1683579
                             1.10237646
[[10.
              -0.24849851
                                         0.22483237
                                                      0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                      0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                         0.22483237
                                                      0.1683579
                                                                   0.20303613]]
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                      0.1683579
[[10.
              -0.24849851
                             1.10237646
                                         0.22483237
                                                      0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                         0.22483237
                                                      0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                                                   0.20303613]]
                                          0.22483237
                                                      0.1683579
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                      0.1683579
                                                                   0.20303613]]
[[10.
                                                                   0.20303613]]
              -0.24849851
                             1.10237646
                                          0.22483237
                                                      0.1683579
[[10.
              -0.24849851
                             1.10237646
                                         0.22483237
                                                      0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                      0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                      0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                         0.22483237
                                                                   0.20303613]]
                                                      0.1683579
```

```
[[10.
              -0.24849851
                             1.10237646
                                         0.22483237
                                                                   0.20303613]]
                                                       0.1683579
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                      0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
              -0.24849851
                             1.10237646
                                          0.22483237
                                                                   0.20303613]]
[[10.
                                                       0.1683579
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                                   0.20303613]]
                                                      0.1683579
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                      0.1683579
                                                                   0.20303613]]
[[10.
                                                                   0.20303613]]
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
              -0.24849851
                                                                   0.20303613]]
[[10.
                             1.10237646
                                          0.22483237
                                                       0.1683579
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                      0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                      0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                      0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                                                                   0.20303613]]
                             1.10237646
                                          0.22483237
                                                      0.1683579
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
              -0.24849851
                                                                   0.20303613]]
[[10.
                             1.10237646
                                          0.22483237
                                                       0.1683579
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                      0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                                                                   0.20303613]]
                             1.10237646
                                          0.22483237
                                                      0.1683579
[[10.
              -0.24849851
                             1.10237646
                                          0.22483237
                                                       0.1683579
                                                                   0.20303613]]
[[10.
              -0.24849851
                             1.10237647
                                          0.22483237
                                                       0.16835791
                                                                   0.20303613]]
[[10.
              -0.2484985
                             1.10237647
                                          0.22483237
                                                      0.16835791
                                                                   0.20303613]]
                                                                   0.20303613]]
[[10.
              -0.24849848
                             1.10237647
                                          0.22483237
                                                       0.16835791
[[10.
              -0.24849845
                             1.10237647
                                          0.22483237
                                                      0.16835791
                                                                   0.20303613]]
[[10.
              -0.24849835
                             1.10237648
                                          0.22483238
                                                       0.16835792
                                                                   0.20303614]]
[[10.
              -0.24849811
                             1.10237651
                                          0.2248324
                                                       0.16835795
                                                                   0.20303616]]
                                                                   0.20303621]]
[[10.
              -0.24849749
                             1.10237658
                                          0.22483245
                                                      0.16835801
[[10.
              -0.24849591
                             1.10237675
                                          0.22483258
                                                       0.16835818
                                                                   0.20303633]]
[[10.
              -0.24849189
                             1.1023772
                                          0.22483291
                                                                   0.20303665]]
                                                       0.16835861
              -0.24848162
[[10.
                             1.10237833
                                          0.22483374
                                                      0.16835969
                                                                   0.20303747]]
[[10.
              -0.24845543
                             1.10238122
                                          0.22483588
                                                      0.16836247
                                                                   0.20303956]]
[[10.
              -0.2483886
                             1.10238861
                                          0.22484132
                                                       0.16836954
                                                                   0.20304489]]
[[10.
              -0.24821811
                             1.10240744
                                          0.22485522
                                                      0.1683876
                                                                   0.20305848]]
[[10.
              -0.24778314
                             1.1024555
                                          0.22489066
                                                       0.16843367
                                                                   0.20309317]]
[[10.
              -0.24667337
                             1.10257811
                                          0.22498109
                                                      0.16855119
                                                                   0.20318165]]
[[10.
              -0.24384158
                             1.10289093
                                         0.2252118
                                                       0.16885104
                                                                   0.2034074 ]]
```

```
[[10.
                  -0.23661852
                               1.10368913 0.22580049 0.16961614 0.20398341]]
    [[10.
                  -0.21807743 1.10572523 0.22730223 0.17156785 0.20545284]]
    [[10.
                  -0.17389366
                               1.11094515
                                           0.23114797
                                                       0.17656938 0.2092158 ]]
    [[10.
                               1.12357305 0.24057403 0.18872756 0.21843924]]
[24]: fig, sub = plt.subplots(2, sharex=True)
    fig.suptitle("Optimal Strategy: T = infinity")
    sub[0].plot(range(old_length - 2), [a.item() for a in r_ts], 'b', label =__
     →"Optimal-Original", linewidth=2)
    sub[0].plot(range(len(K_t) - 2), [a.item() for a in r_ts2], 'r', label =

→"Optimal-New", linewidth=2)
    sub[0].set(ylabel = "r_t message")
    sub[1].plot(range(old_length - 2), payoffs, 'b', label = "Optimal-Original", __
     →linewidth=2)
    sub[1].plot(range(len(K_t) - 2), payoffs2, 'r', label = "Optimal-New", __
     →linewidth=2)
    sub[1].set(xlabel = "Time", ylabel = "Cumulative Payoff")
    sub[0].legend()
    sub[1].legend()
    plt.show()
```



Changing delta seems to manifest a myopic-like dip at the beginning.