

Exercises on Noncooperative game theory

Answer the following questions for any of the matrix games reported below:

- a) Find strictly dominated strategies (if any) and reduce the cost matrix accordingly.
- b) Do pure strategies Nash equilibria exist?
- c) Find all the mixed strategies Nash equilibria of the game by solving the related linear programming problems.

1.
$$C = \begin{pmatrix} 6 & 9 & 1 & 4 \\ 3 & 4 & 12 & 7 \end{pmatrix}$$

2.
$$C = \begin{pmatrix} 1 & 5 & 11 & 9 \\ 10 & 9 & 8 & 7 \end{pmatrix}$$

3.
$$C = \begin{pmatrix} 7 & 15 & 2 & 3 \\ 4 & 2 & 3 & 10 \\ 5 & 3 & 4 & 12 \end{pmatrix}$$

4.
$$C = \begin{pmatrix} 5 & 2 & 11 & 15 \\ 1 & 13 & 5 & 1 \end{pmatrix}$$

5.
$$C = \begin{pmatrix} 3 & 10 & 3 & 8 \\ 13 & 6 & 7 & 2 \end{pmatrix}$$

6.
$$C = \begin{pmatrix} 10 & 7 & 12 & 10 \\ 7 & 10 & 6 & 7 \end{pmatrix}$$

Answer the following questions for any of the bimatrix games reported below:

- a) Find strictly dominated strategies (if any) and reduce the cost matrices accordingly.
- b) Do pure strategies Nash equilibria exist?
- c) Find all the mixed strategies Nash equilibria of the game by solving the related KKT system.
- d) Plot the polyhedra P and Q related to the game and find all the mixed strategies Nash equilibria.
- e) Find the best response mapping of each player and find all the mixed strategies Nash equilibria.

$$1. C_1 = \begin{pmatrix} 8 & 1 & 3 \\ 6 & 3 & 1 \\ 5 & 2 & 0 \end{pmatrix} \quad C_2 = \begin{pmatrix} 9 & 5 & 6 \\ 3 & 7 & 8 \\ 1 & 2 & 3 \end{pmatrix}$$

$$2. C_1 = \begin{pmatrix} 3 & 1 \\ 1 & 9 \end{pmatrix} \quad C_2 = \begin{pmatrix} 7 & 10 \\ 4 & 1 \end{pmatrix}$$

$$3. C_1 = \begin{pmatrix} 2 & 2 & 6 \\ 1 & 4 & 2 \\ 3 & 5 & 3 \end{pmatrix} \quad C_2 = \begin{pmatrix} 3 & 4 & 5 \\ 9 & 1 & 2 \\ 2 & 3 & 1 \end{pmatrix}$$

$$4. C_1 = \begin{pmatrix} 1 & 6 \\ 8 & 3 \end{pmatrix} \quad C_2 = \begin{pmatrix} 1 & 4 \\ 4 & 1 \end{pmatrix}$$

$$5. C_1 = \begin{pmatrix} 4 & 9 & 3 \\ 2 & 7 & 1 \\ 5 & 1 & 8 \end{pmatrix} \quad C_2 = \begin{pmatrix} 3 & 6 & 2 \\ 2 & 9 & 1 \\ 9 & 5 & 8 \end{pmatrix}$$

$$6. C_1 = \begin{pmatrix} 3 & 1 \\ 2 & 2 \end{pmatrix} \quad C_2 = \begin{pmatrix} 1 & 3 \\ 4 & 3 \end{pmatrix}$$

Answer the following questions for any of the convex games reported below:

a) Find all the Nash equilibria by solving the related KKT system.

b) Find the best response mapping of each player and find all the Nash equilibria.

$$1. \text{ Player 1: } \begin{cases} \min_x y_1 (x_1 - 2)^2 + y_2 (x_2 - 2)^2 \\ 0 \leq x_1 \leq 3 \\ 1 \leq x_2 \leq 4 \end{cases} \quad \text{Player 2: } \begin{cases} \min_y x_1 \left(y - \frac{1}{2}\right)^2 + y_2 \\ y_1 \geq 0 \\ 0 \leq y_2 \leq 1/2 \end{cases}$$

$$2. \text{ Player 1: } \begin{cases} \min_x y_1 (x + 2)^2 + y_2 x \\ x \geq 0 \end{cases} \quad \text{Player 2: } \begin{cases} \min_y (y_1 + 3)^2 + x (y_2 + 4)^2 \\ y_1 \geq 0 \\ y_2 \geq 0 \end{cases}$$

$$3. \text{ Player 1: } \begin{cases} \min_x y (x - 2)^2 \\ 0 \leq x \leq 1 \end{cases} \quad \text{Player 2: } \begin{cases} \min_y \frac{1}{2} y^2 + 2xy - 2y \\ 0 \leq y \leq 1 \end{cases}$$

$$4. \text{ Player 1: } \begin{cases} \min_x 2x^2 - xy + 3x \\ x \geq 0 \end{cases} \quad \text{Player 2: } \begin{cases} \min_y y^2 + y - 3xy \\ y \geq 0 \end{cases}$$

$$5. \text{ Player 1: } \begin{cases} \min_x 2x_1^2 + \frac{5}{2}x_2^2 + 2x_1x_2 + 2x_1y + 4x_2y - 14x_2 \\ x_1 \geq 0 \\ x_2 \geq 0 \end{cases}$$

$$\text{Player 2: } \begin{cases} \min_y 5y^2 + 6x_1y + 8x_2y - 26y \\ y \geq 0 \end{cases}$$

$$6. \text{ Player 1: } \begin{cases} \min_x 2x^2 + 3xy_1 + 2xy_2 + 2x \\ x \geq 0 \end{cases}$$

$$\text{Player 2: } \begin{cases} \min_y \frac{5}{2}y_1^2 + 5y_2^2 + 6y_1y_2 + xy_1 + 6xy_2 - 9y_1 + 8y_2 \\ y_2 \geq 0 \end{cases}$$

$$7. \text{ Player 1: } \begin{cases} \min_x y_1 (x + 2)^2 + xy_2 \\ x \geq 0 \end{cases} \quad \text{Player 2: } \begin{cases} \min_y (y_1 + 3)^2 + x (y_2 + 4)^2 \\ y_1 \geq 0 \\ y_2 \geq 0 \end{cases}$$

$$8. \text{ Player 1: } \begin{cases} \min_x (x+7)(2-y) \\ -2 \leq x \leq 5 \end{cases} \quad \text{Player 2: } \begin{cases} \min_y \frac{1}{2}y^2 - y(x_1^2 - 4x_1) \\ -3 \leq y \leq 5 \end{cases}$$

$$9. \text{ Player 1: } \begin{cases} \min_x x^2 - x(4y+6) \\ -4 \leq x \leq 6 \end{cases} \quad \text{Player 2: } \begin{cases} \min_y (x+3)(4-y) \\ -5 \leq y \leq 5 \end{cases}$$