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**Game theoretic approach to transportation problems on  
networks**

**Master thesis**

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## Abstract.

In this thesis, we consider a network game in which  $n$ -player want to reach the fixed node with minimal time (cost). It is assumed that the trajectories of players should (have no common arcs, have no common vertices) i.e. must not intersect. The last condition complicates the problem, since the sets of strategies turn out to be mutually dependent. A family of Nash equilibrium is constructed and it is also shown that the minimum total time (cost) of players is achieved in a strategy profile that is a Nash equilibrium. A cooperative approach to solving the problem is proposed. Also, another cooperative mini maximal approach to solving the problem is proposed. Then we consider the proportional solution and the Shapley value to allocate total minimal cost between players. Two approaches for constructing the characteristic function have been developed. In both cases, to construct the characteristic function, approaches are used that were previously proposed for constructing the Nash equilibrium. Then we consider players are coalitions and discuss (time consistency problem).

## Introduction

Theory games on networks have been growing in recent research. (Mazalov and Chirkova (2019) [2]) provided a comprehensive disquisition on the topic. Given that most practical game situations are more dynamic (intertemporal) rather than static, dynamic network games have become a field that attracts theoretical and technical developments. One special case of network games is transportation game. The was considered in the articles by (Petrosyan 2011.[9]) and by (Seryakov 2012.[3]) about the game theoretic transportation model in the network. In these articles [9] and [3] a game theoretic approach is considered for  $n$ -player which want to reach the fixed node of the network with minimal time (cost). It is assumed that the trajectories of the players should (have not common arcs) i.e. must not intersect. The last condition significantly complicates the problem, since the sets of strategies turn out to be

mutually dependent. A family of Nash equilibrium is constructed and it is also shown that the minimum total time (cost) of players is achieved in a strategy profile is a Nash equilibrium. A cooperative approach to solving the problem is proposed.

We consider the same game theoretic approach (Petrosyan [9]) and suggest another cooperative mini maximal approach to solving the problem is proposed. Several algorithms from the book (Ferreira 2014 [1]) had been modified to calculate for n-player Nash equilibrium (cooperative, non-cooperative) and cooperative mini maximal under condition the trajectories of the players should have no common arcs.

Then we consider the same game theoretic approach (Petrosyan [9]), but under new condition the trajectories of the players should have no common vertices i.e. must not intersect. The last condition complicates the problem, since as in previous case the sets of strategies turn out to be mutually dependent. A family of Nash equilibrium is constructed and it is also shown that the minimum total time (cost) of players is achieved in a strategy profile that is a Nash equilibrium. A cooperative approach to solving the problem is proposed. And suggest another cooperative mini maximal approach to solving the problem is proposed. Several algorithms from the book (Ferreira 2014 [1]) had been modified to calculate for n-player Nash equilibrium (non-cooperative) and cooperative mini maximal under condition the trajectories of the players should have no common vertices.

Coordinating players in a network to minimize their joint cost and distribute the cooperative gains in a dynamically stable solution is a topic of ongoing research. The Shapley 1953.[16] value is credited to be one of the best solutions in attributing a fair gain to each player in a complex situation like a network. However, the determination of the cost of the subsets of players (characteristic function) in the Shapley value is not indisputably unique.

We consider cooperative game theoretic transportation model in the network . Then consider the proportional solution([17]) and The Shapley value [16] to allocate

total minimal the cost between players. In n-player case. Two approaches for constructing the characteristic function have been proposed. In both cases, to construct the characteristic function, approaches are used that were previously proposed for constructing the Nash equilibrium.

The concept of time consistency and its implementation was initially proposed in (Petrosyan, 1977,[4]), (Petrosyan and Danilov, 1979,[5]). Some new results about time consistency can be found in (Petrosyan and Zaccour, 2003,[6]), (Yeung and Petrosyan, 2005,[7]), and (Gao et al., 2014,[8]). It shown on example that the characteristic function is not time consistent in game theoretic transportation model in the network (Petrosyan 2011.[9]).

Then consider new game theoretic transportation model in the network, where the players are coalitions under the condition the trajectories of the players (coalitions) should have no common arcs i.e. must not intersect. The trajectories of the players inside coalition can intersect (have common arcs). A family of Nash equilibrium is constructed and it is also shown that the minimum total cost of players (coalitions) is achieved in a strategy profile that is a Nash equilibrium. A cooperative approach to solving the problem is proposed. Then the proportional solution([17]) to allocate total minimal cost between coalitions are proposed and The Shapley value [16] to allocate the costs inside each coalition. Two approaches for constructing the characteristic function have been developed. In both cases, to construct the characteristic function, approaches are used that were previously proposed for constructing the Nash equilibrium. It shown on example that the characteristic function is not time consistent and the two stage solution concept in game is developed.



# 1 Minimization of transportation time in the case when paths have no common arcs.

## 1.1 Model

The game takes place on the network  $G = (X, D)$ , where  $X$  is a finite set, called the vertex set and  $D$ — set of pairs of the form  $(y, z)$ , where  $y \in X, z \in X$ , called arcs. Points  $x \in X$  will be called vertices or nodes of the network. On a set of arcs  $D$  a non-negative symmetric real valued function is given  $\gamma(x, y) = \gamma(y, x) \geq 0$ , interpreted for each arc  $(x, y) \in D$  as the time associated with the transition from  $x$  to  $y$  by arc  $(x, y)$ .

## 1.2 Description of transportation game

Define n-player transportation game on network  $G$ . The transportation game  $\Gamma$  is system  $\Gamma_1 = \langle G, N, x(N), a \rangle$ , where  $G$ — network,  $N = \{1, \dots, n\}$ — is set of players,  $a \in X$  - some fixed node of the network  $G$ ,  $x(N) \subset X$  - subset of vertices of network  $G$ ,  $x(N) = \{1(x), 2(x), \dots, i(x), \dots, n(x)\}$ , indicating the vertices in which players are located in  $x(N)$  at the beginning of the game process (the initial position of the players). For example  $i(x)$  means the vertex  $x \in X$ , in which the player  $i$  is located at the beginning of the game. The set  $x(N)$  may contain coinciding vertices, i.e. at the beginning of the game, several players can be at the same vertex. In some cases, in order not to complicate the notation, so by  $i(x)$  we will also mean the vertex in which the player  $i$  is located. On a path in the game  $\Gamma_1$ , any finite sequence of arcs of the form  $h = \{(x_0, x_1), (x_1, x_2), \dots, (x_{l-1}, x_l)\}$ , under condition that the initial vertex in each arc coincides with the final vertex of previous arc is called a path. Also, we suppose that there is player  $i \in N$ ,  $x_0 = i(x_0) \in x(N)$  and  $x_l = a$ . Thus, a path is a sequence of arcs connecting the initial positions of the players in the network to fixed node  $a$ . We will say that the paths  $h'$  and  $h''$  do not

intersect and write  $h' \cap h'' = \emptyset$ , if they do not have common arcs .

### 1.3 Minimization of transportation time ( $n$ -player in game).

We have  $n$ -player located in initial positions (vertices) which want to reach the fixed node  $a$  in network in minimal time, in such way that the corresponding paths have not contain common arcs. Denote this game as  $\Gamma_1$ .

### 1.4 Strategies in $\Gamma_1$ .

Strategies of player  $i$  in the game  $\Gamma_1$  are the paths in which the starting vertex  $x_0 = i(x_0)$ , and the final vertex coincides with  $a \in X$ . Denote the strategy of player  $i$  as:

$$h^i = \{(x_0, x_1), (x_1, x_2), \dots, (x_k, x_{k+1}), \dots, (x_{l-1}, a)\},$$

A bunch of of all strategies of player  $i$  will be denoted by  $H^i = \{h^i\}, i = 1, \dots, n$ .

### 1.5 Admissible strategy profiles in $\Gamma_1$ .

The admissible strategy profiles in the game in  $\Gamma_1$ (see[9]). Strategy profiles  $h = (h^1, \dots, h^n), h^1 \in H^1, \dots, h^n \in H^n$  are called admissible if the paths  $h^j$  and  $h^k$  not intersect (not contain common arcs).  $h^j \cap h^k = \emptyset, j \neq k$ . The set of all admissible strategy profiles is denoted by  $H$ .

### 1.6 Cost Function in $\Gamma_1$

In this section we define for each arc  $(x_k, x_{k+1})$  the values of cost function  $\gamma_i(x_k, x_{k+1})$  as the time necessary to reach the node  $x_{k+1}$  from node  $x_k$  by player  $i$ . For each strategy profile  $h = (h^1, \dots, h^n) \in H$ . Denote the player  $i$  time to reach the fixed node  $a$  as  $K_i(h)$  (see[9]).

$$K_i(h) = \sum_{k=0}^{l-1} \gamma_i(x_k, x_{k+1}) = k(h^i) \quad (1)$$

Here  $\{(x_0, x_1), (x_1, x_2), \dots, (x_{l-1}, x_l)\} = h^i$ . Thus, we see for player  $i$ , the time  $K_i(h)$  depends on his strategy  $h^i$  and depends on the strategies of other players in that the strategy  $h^i$  (path of player  $i$ ) should not intersect with the strategies of other players. Therefore, in some cases, when this will not lead to misunderstandings, we instead  $K_i(h)$  will use the notation  $k(h^i)$ , meaning the player  $i$  time along the path  $h^i$ .

## 1.7 Nash equilibrium in game $\Gamma_1$ .

In the game  $\Gamma_1$  the strategy profile  $(\bar{h} = \bar{h}^1, \dots, \bar{h}^n)$  is called a Nash equilibrium, if  $K_i(\bar{h} \parallel h^i) \geq K_i(\bar{h})$  holds for all admissible strategy profiles  $(\bar{h} \parallel h^i) \in H$  and  $i \in N$ .

Let  $\pi$  be some permutation of numbers  $1, \dots, n, \pi = (i_1, \dots, i_n)$ . Consider an auxiliary transportation problem on the network  $G$  for player  $i_1$ . Find the path in the network  $G$ , minimizing the total time of player  $i_1$  to move from vertex  $i_1(x) \in x(N)$  to vertex  $a \in X$ . Denote the path that solves this problem  $\bar{h}^{i_1}$ .

$$k(\bar{h}^{i_1}) = \min_{h^{i_1} \in H^{i_1}} k(h^{i_1}) \quad (2)$$

Denote by  $G \setminus \bar{h}^{i_1}$  a subnetwork not containing the path  $\bar{h}^{i_1}$ . Consider an auxiliary transportation problem for player  $i_2$  on network  $G \setminus \bar{h}^{i_1}$ . Find the path in subnetwork  $G \setminus \bar{h}^{i_1}$ , minimize the player  $i_2$  time to reach from vertex  $i_2(x) \in x(N)$  to fixed node  $a \in X$ . Denote the path that solves this problem by  $\bar{h}^{i_2}$ .

$$k(\bar{h}^{i_2}) = \min_{h^{i_2} \in H^{i_2}} k(h^{i_2}). \quad (3)$$

Proceeding further in a similar way, we introduce into consideration the subnetworks of the network  $G$ , that do not contain the paths  $\bar{h}^{i_1}, \dots, \bar{h}^{i_{m-1}}$ . Consider the auxiliary transportation problem of the player  $i_m$  on the network  $G \setminus \cup_{l=1}^{m-1} \bar{h}^{i_l}$ . Find the subnetwork  $G \setminus \cup_{l=1}^{m-1} \bar{h}^{i_l}$ , minimize the player  $i_m$  time where  $i_m(x) \in x(N)$  and

$a \in X$ . Denote the path that solves this problem by  $\bar{h}^{i_m}$ .

$$k(\bar{h}^{i_m}) = \min_{h^{i_m} \in H^{i_m}} k(h^{i_m}). \quad (4)$$

As a result, we get a sequence of paths  $\bar{h}^{i_1}, \dots, \bar{h}^{i_n}$ , minimizing the total time of players  $i_1, i_2, \dots, i_m, \dots, i_n$  on subnetworks:

$$G, G \setminus \bar{h}^{i_1}, \dots, G \setminus \cup_{l=1}^{m-1} \bar{h}^{i_l}, \dots, G \setminus \cup_{l=1}^{n-1} \bar{h}^{i_l}.$$

The sequence of paths  $\bar{h}^{i_1}, \dots, \bar{h}^{i_m}, \dots, \bar{h}^{i_n}$  by construction consists of pairwise non-intersecting paths, and each of them  $\bar{h}^{i_l} \in H^{i_l}$ . Therefore the strategy profile

$$(\bar{h}^{i_1}, \dots, \bar{h}^{i_m}, \dots, \bar{h}^{i_n}) = \bar{h}(\pi) \in H$$

is admissible in  $\Gamma_1$  (see[9]).

## 1.8 Equilibrium strategy profile.

**Theorem(see[3]):** the strategy profile  $\bar{h}(\pi) \in H$  is an equilibrium strategy profile in  $\Gamma_1$  for any permutation  $\pi$ .

**Proof:** Consider the strategy profile.  $[\bar{h}(\pi) \| h^{i_m}]$ , where  $h^{i_m} \neq \bar{h}^{i_m}, h^{i_m} \in H^{i_m}, [\bar{h}(\pi) \| h^{i_m}] \in H$ . By construction  $\bar{h}^{i_m}$  is determined from the condition

$$k(\bar{h}^{i_m}) = \min_{h^{i_m} \in G \setminus \cup_{l=1}^{m-1} \bar{h}^{i_l}} k(h^{i_m}),$$

However, the strategy profile  $[\bar{h}(\pi) \| h^{i_m}]$  is admissible (if  $h^{i_m} \in G \setminus \cup_{l=1}^{m-1} \bar{h}^{i_l}$ ) and therefore  $k(\bar{h}^{i_m}) \leq k(h^{i_m}) = K_{i_m}[\bar{h}(\pi) \| h^{i_m}]$ ,  $k(\bar{h}^{i_m}) = K_{i_m}(\bar{h}(\pi))$ , and  $K_{i_m}[\bar{h}(\pi)] \leq K_{i_m}[\bar{h}(\pi) \| h^{i_m}]$  for all  $[\bar{h}(\pi) \| h^{i_m}] \in H$ , which proves the theorem. This theorem indicates a rich family of pure strategy equilibrium profiles in  $\Gamma_1$  depending on permutation  $\pi$ . Thus, in  $\Gamma_1$  we have at least  $n!$  equilibrium strategy profiles in pure

strategies (if the initial states of players are different).

## 1.9 Best Nash equilibrium in $\Gamma_1$

The strategy profile  $\bar{h}(\hat{\pi})$  is called a best equilibrium if (see[9])

$$\sum_{i=1}^n K_i(\bar{h}(\hat{\pi})) = \min_{\pi} \sum_{i=1}^n K_i(\bar{h}(\pi)) = W \quad (5)$$

## 1.10 Cooperative solution in game $\Gamma_1$

However, there are other Nash equilibrium in  $\Gamma_1$ . Consider the strategy profile  $\bar{\bar{h}}$ , solving the minimization problem (see[9])

$$\min_h \sum_{i=1}^n K_i(h) = \sum_{i=1}^n K_i(\bar{\bar{h}}) = V \quad (6)$$

We can simply show that  $\bar{\bar{h}}$  is also a Nash equilibrium strategy profile. Because if one player change his strategy and other players do not change their strategies his time under this conditions will be more or equal of his time in case has not change his strategy. Consider the strategy profile  $(\bar{\bar{h}} = \bar{\bar{h}}^1, \dots, \bar{\bar{h}}^i, \dots, \bar{\bar{h}}^n)$  if player  $i$  change his strategy, we get

$$\sum_{i=1}^n K_i(\bar{\bar{h}} \parallel h^i) \geq \sum_{i=1}^n K_i(\bar{\bar{h}})$$

,

$$K(\bar{\bar{h}}^1) + K(\bar{\bar{h}}^2) + \dots + K(h^i) + \dots + K(\bar{\bar{h}}^n) \geq K(\bar{\bar{h}}^1) + K(\bar{\bar{h}}^2) + \dots + K(\bar{\bar{h}}^i) + \dots + K(\bar{\bar{h}}^n)$$

so  $K(h^i) \geq K(\bar{\bar{h}}^i)$ . We call the strategy profile  $\bar{\bar{h}}$  a cooperative equilibrium in  $\Gamma_1$ . In some cases  $V = W$ , (see the example).

## 1.11 Chart of the minimum time algorithm for one player in

$\Gamma_1$

We use a modification of Dijkstra's algorithm, Dijkstra's algorithm is an algorithm that solves the problem of finding the minimum transportation time for one player from the initial position to reach the fixed node  $a$  (see[1]).

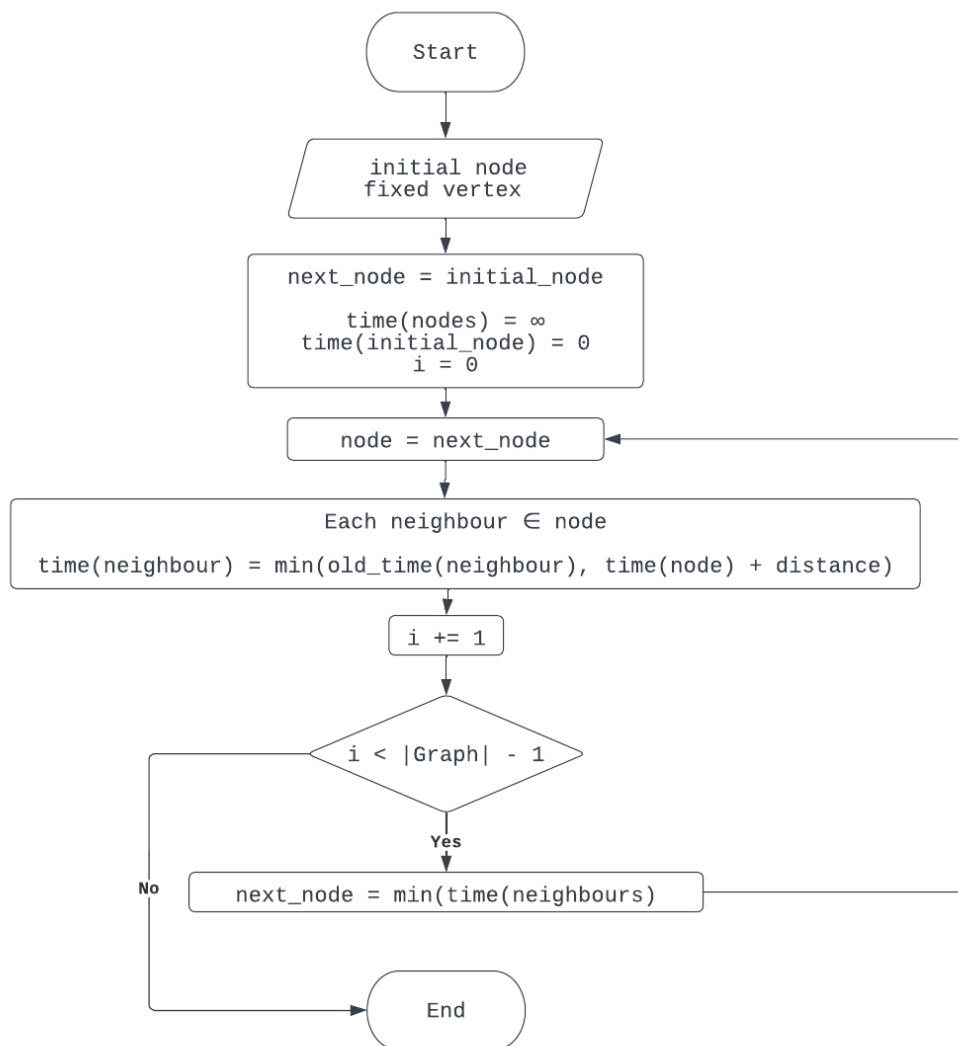


Figure 1:

1.12 Example for one player in  $\Gamma_1$

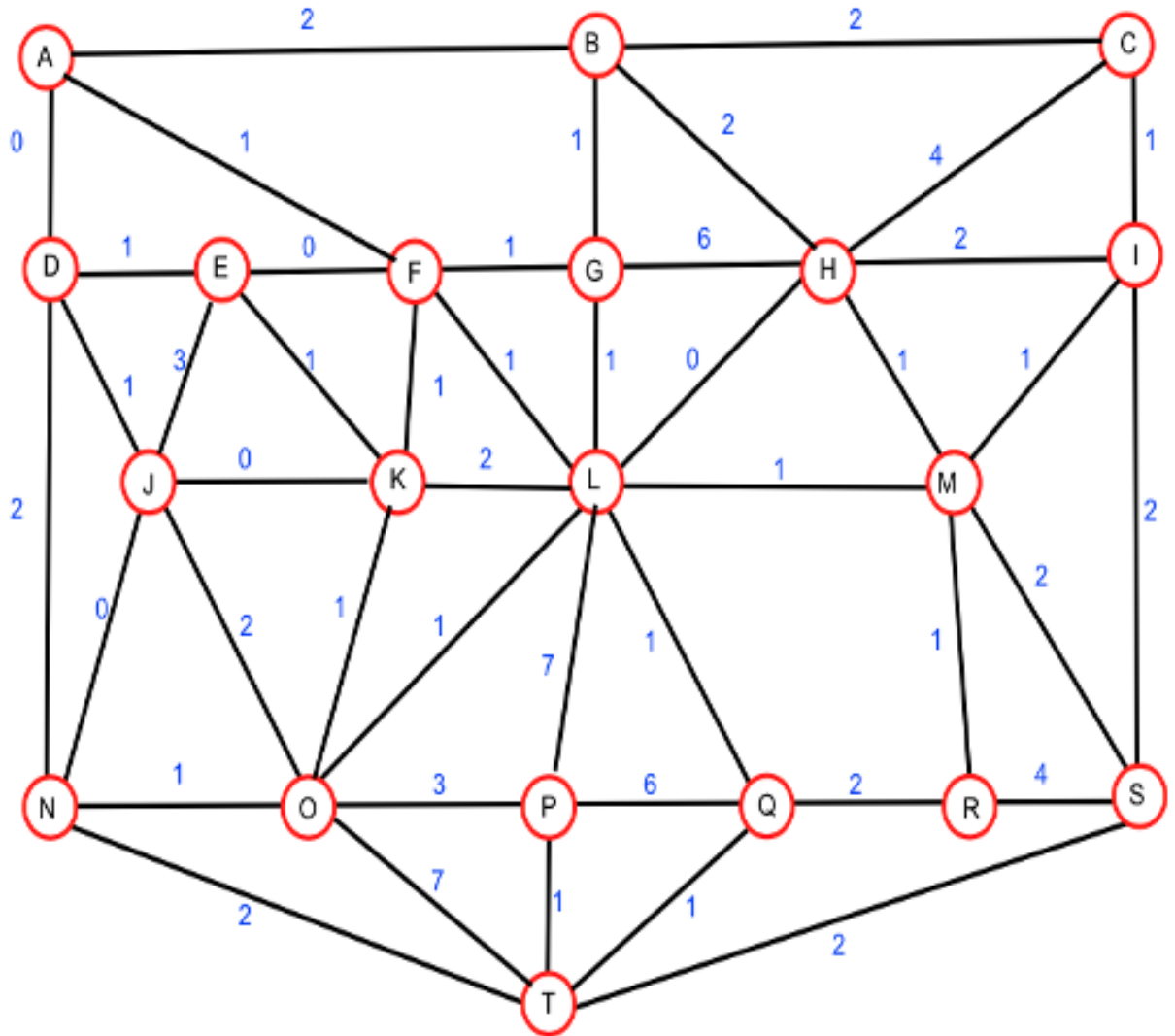


Figure 2: one player in game  $\Gamma_1$

In this figure we denote nodes by capital Latin letters ,  $N = \{1\}$  the set  $x(N) = \{A\}$ . The transportation times are written on the network in this figure over the arcs

and are equal, respectively to

$$\begin{aligned}\gamma(A, B) &= 2, \gamma(A, F) = 1, \gamma(A, D) = 0, \gamma(B, G) = 1, \\ v(B, H) &= 2, \gamma(B, C) = 2, \gamma(C, H) = 4, \gamma(C, I) = 1, \\ \gamma(D, N) &= 2, \gamma(D, E) = 1, \gamma(D, J) = 1, \gamma(E, F) = 0, \\ \gamma(E, J) &= 3, \gamma(E, K) = 1, \gamma(F, G) = 1, \gamma(F, K) = 1, \\ \gamma(F, L) &= 1, \gamma(G, H) = 6, \gamma(G, L) = 1, \gamma(H, I) = 2, \\ \gamma(H, M) &= 1, \gamma(H, L) = 0, \gamma(J, N) = 0, \gamma(J, K) = 0, \\ \gamma(J, O) &= 2, \gamma(K, L) = 2, \gamma(K, O) = 1, \gamma(L, M) = 1, \\ \gamma(L, O) &= 1, \gamma(L, P) = 7, \gamma(L, Q) = 1, v(M, R) = 1, \\ \gamma(M, S) &= 2, \gamma(M, I) = 1, \gamma(I, S) = 2, \gamma(N, T) = 2, \\ \gamma(N, O) &= 1, \gamma(O, P) = 3, \gamma(O, T) = 7, \gamma(P, T) = 1, \\ \gamma(P, Q) &= 6, \gamma(Q, R) = 2, \gamma(T, Q) = 1, \gamma(T, S) = 2, \gamma(S, R) = 4.\end{aligned}$$

We find the minimum transportation times from vertex  $A$  to all vertices. Making necessary computation, we get:



```

Network file: network
Initial node: a
=====
=== (A) -> (A) ===
minimum time = 0
path = A
=====
=== (A) -> (B) ===
minimum time = 2
path = A -> B
=====
=== (A) -> (C) ===
minimum time = 4
path = A -> B -> C
=====
=== (A) -> (D) ===
minimum time = 8
path = A -> D
=====
=== (A) -> (E) ===
minimum time = 1
path = A -> D -> E
=====
=== (A) -> (F) ===
minimum time = 1
path = A -> F
=====
=== (A) -> (G) ===
minimum time = 2
path = A -> F -> G
=====
=== (A) -> (H) ===
minimum time = 4
path = A -> B -> H
=====
=== (A) -> (I) ===
minimum time = 4
path = A -> F -> L -> H -> I
=====
=== (A) -> (J) ===
minimum time = 1
path = A -> D -> J
=====
=== (A) -> (K) ===
minimum time = 2
path = A -> D -> E -> K
=====
=== (A) -> (L) ===
minimum time = 2
path = A -> F -> L
=====
=== (A) -> (M) ===
minimum time = 3
path = A -> F -> L -> H
=====
=== (A) -> (N) ===
minimum time = 1
path = A -> D -> J -> N
=====
=== (A) -> (O) ===
minimum time = 2
path = A -> D -> J -> N -> O
=====
=== (A) -> (P) ===
minimum time = 4
path = A -> D -> J -> N -> T -> P
=====
=== (A) -> (Q) ===
minimum time = 3
path = A -> F -> L -> Q
=====
=== (A) -> (R) ===
minimum time = 4
path = A -> F -> L -> H -> R
=====
=== (A) -> (S) ===
minimum time = 5
path = A -> D -> J -> N -> T -> S
=====
=== (A) -> (T) ===
minimum time = 3
path = A -> D -> J -> N -> T
=====
press any key to exit ...

```

Figure 3:

### 1.13 Chart of the minimum time algorithm for $n$ - player case in $\Gamma_1$ .

We developed Dijkstra's algorithm to find best Nash equilibrium for any network in  $n$ -player game  $\Gamma_1$  and it is a following chart :

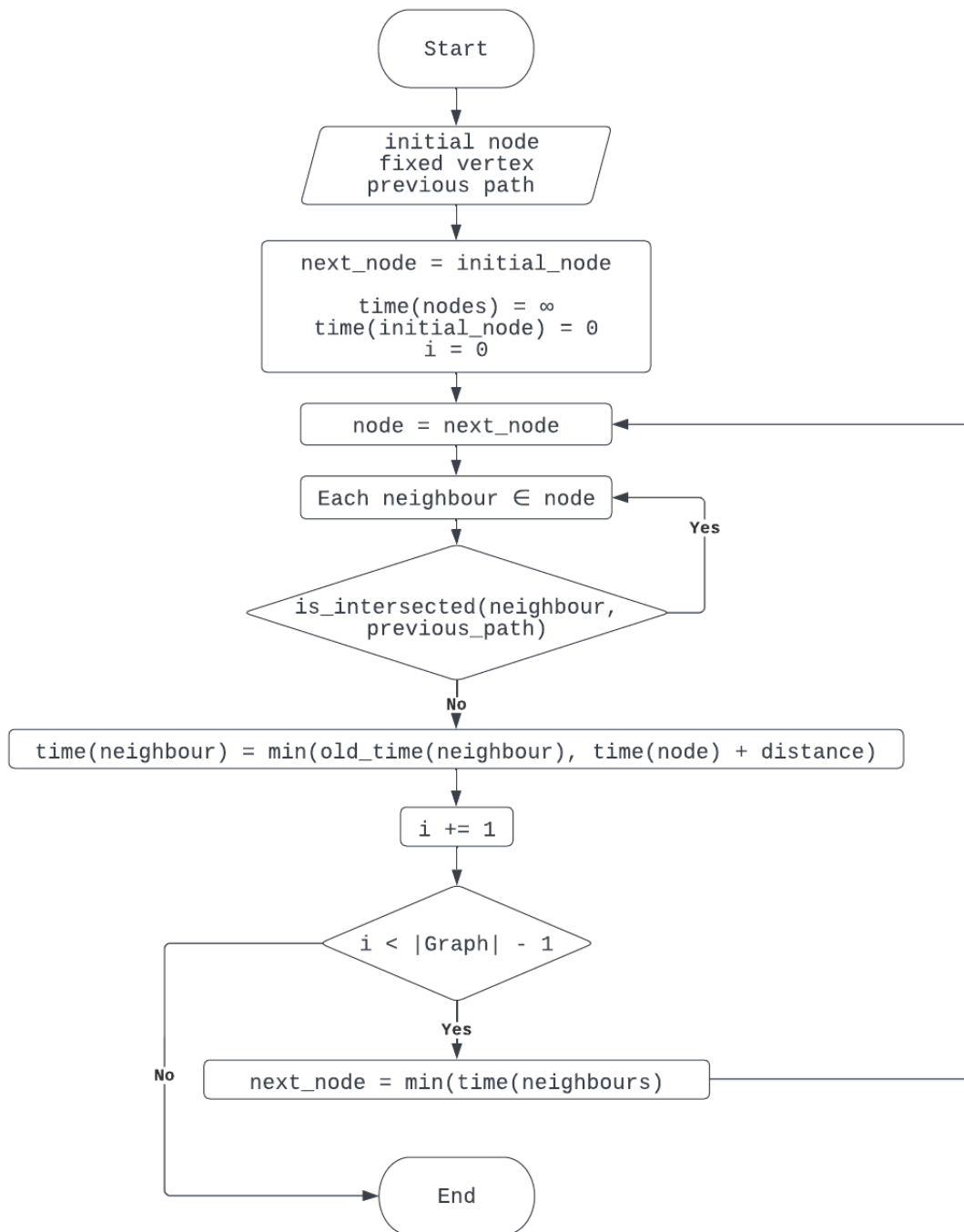


Figure 4: Best Nash equilibrium (arc) function

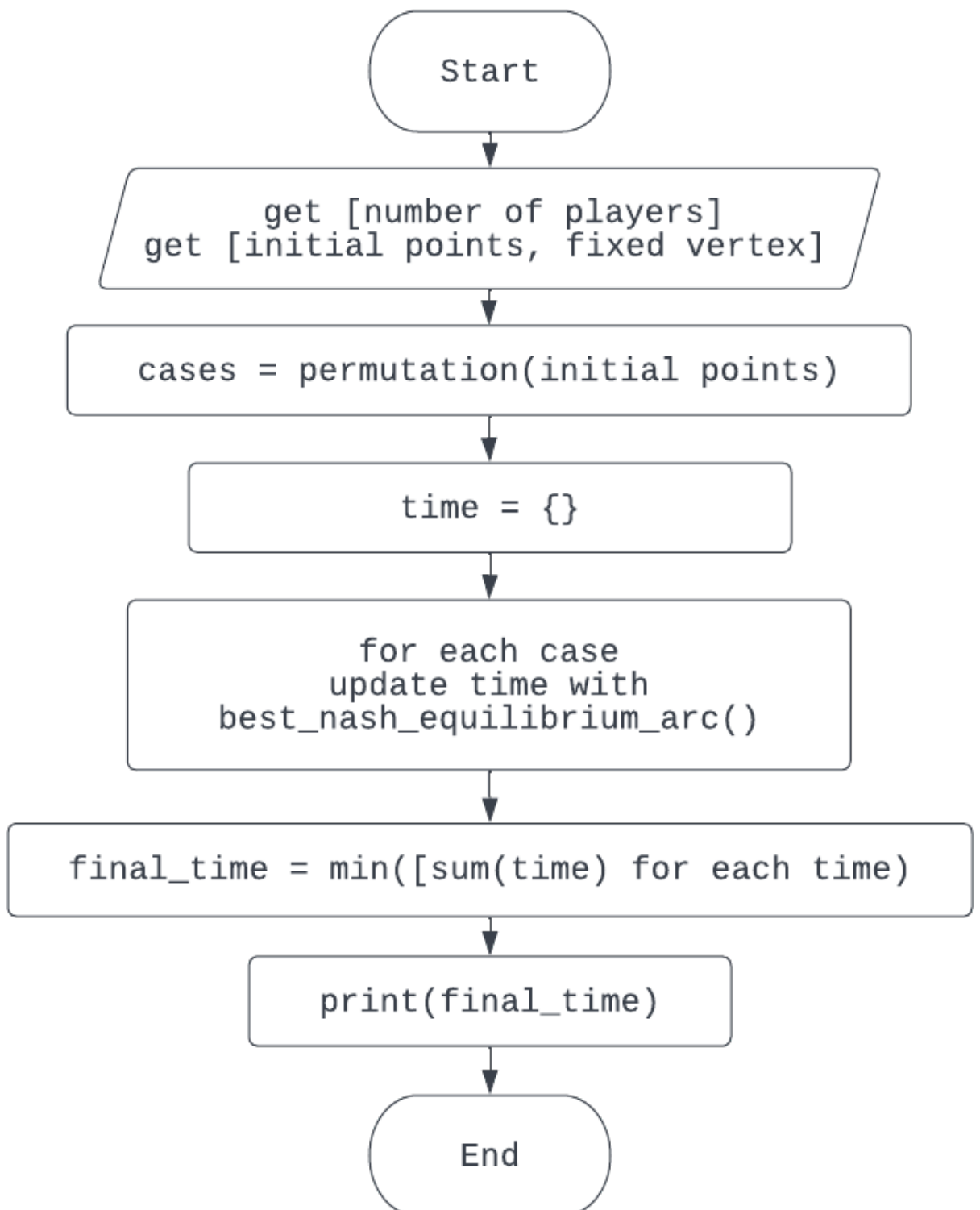


Figure 5: Best Nash equilibrium (arc)

We developed Dijkstra's algorithm to find cooperative solutions for any network in  $n$ -player game  $\Gamma_1$  and it is a following chart :

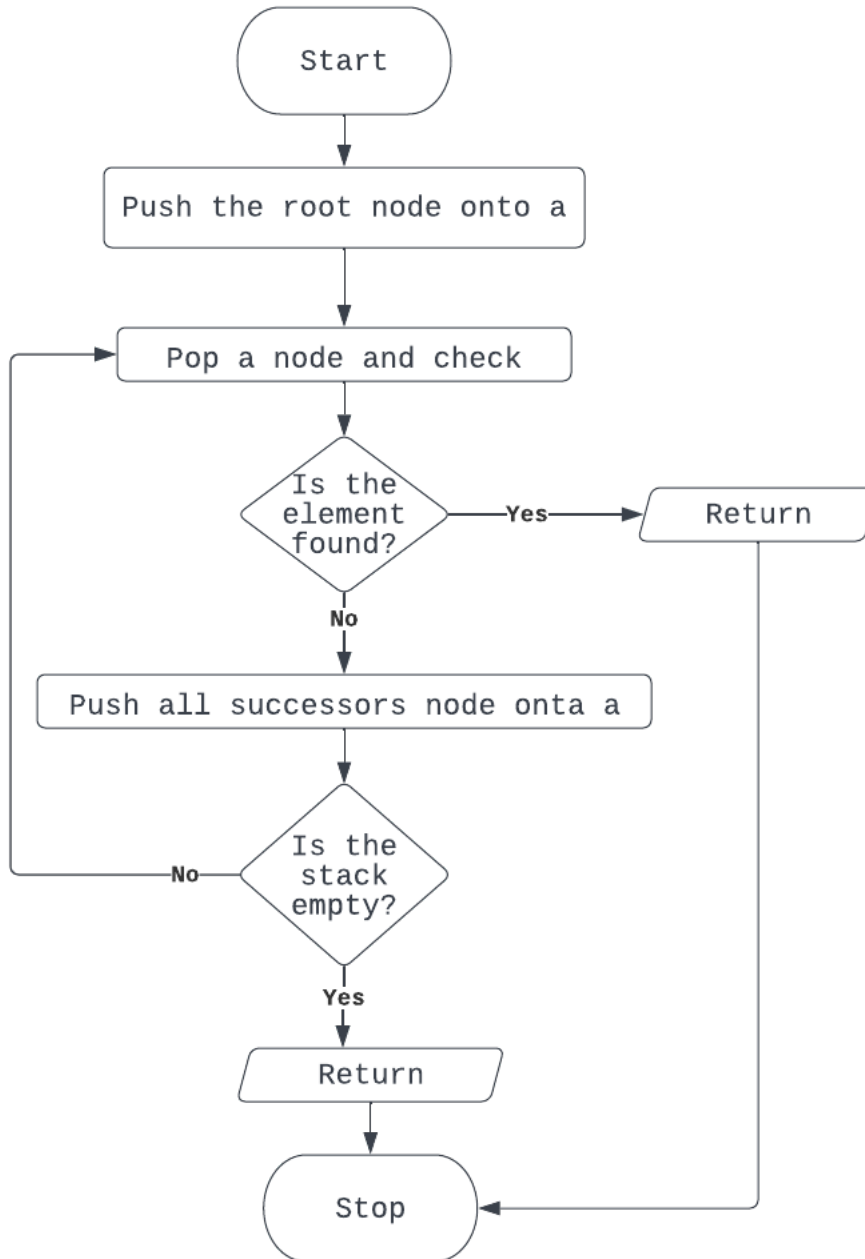


Figure 6: DFS

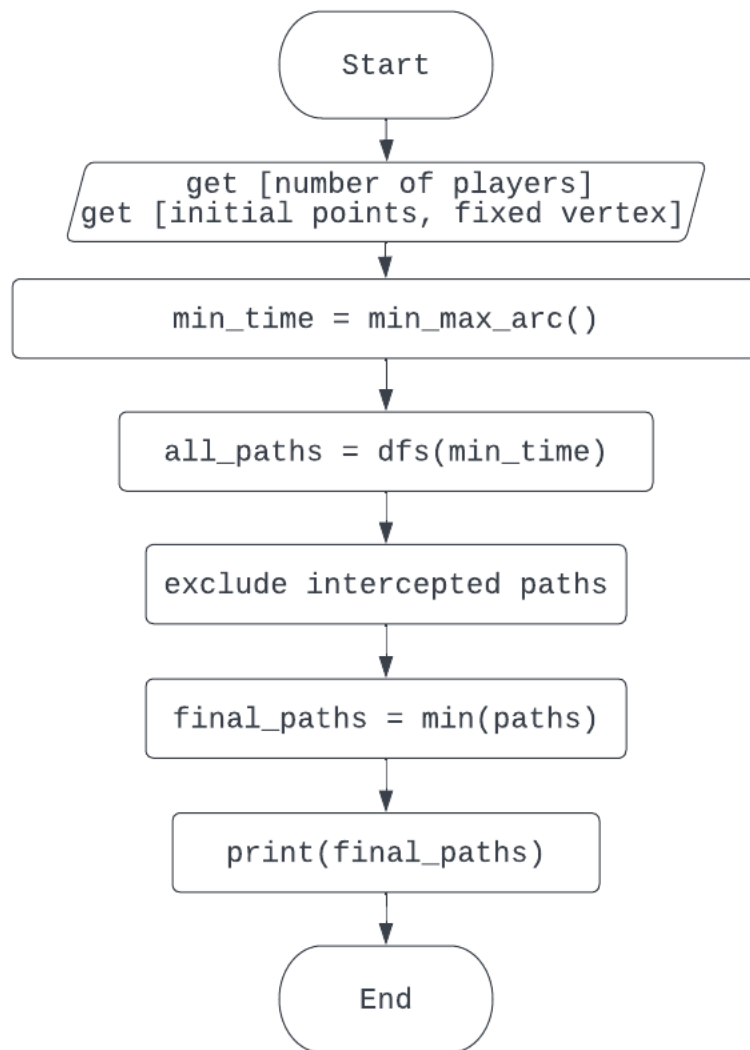


Figure 7: cooperative solution

### 1.14 Example, two player case in $\Gamma_1$

This example shows us best Nash equilibrium and give the same result (time) as cooperative solution

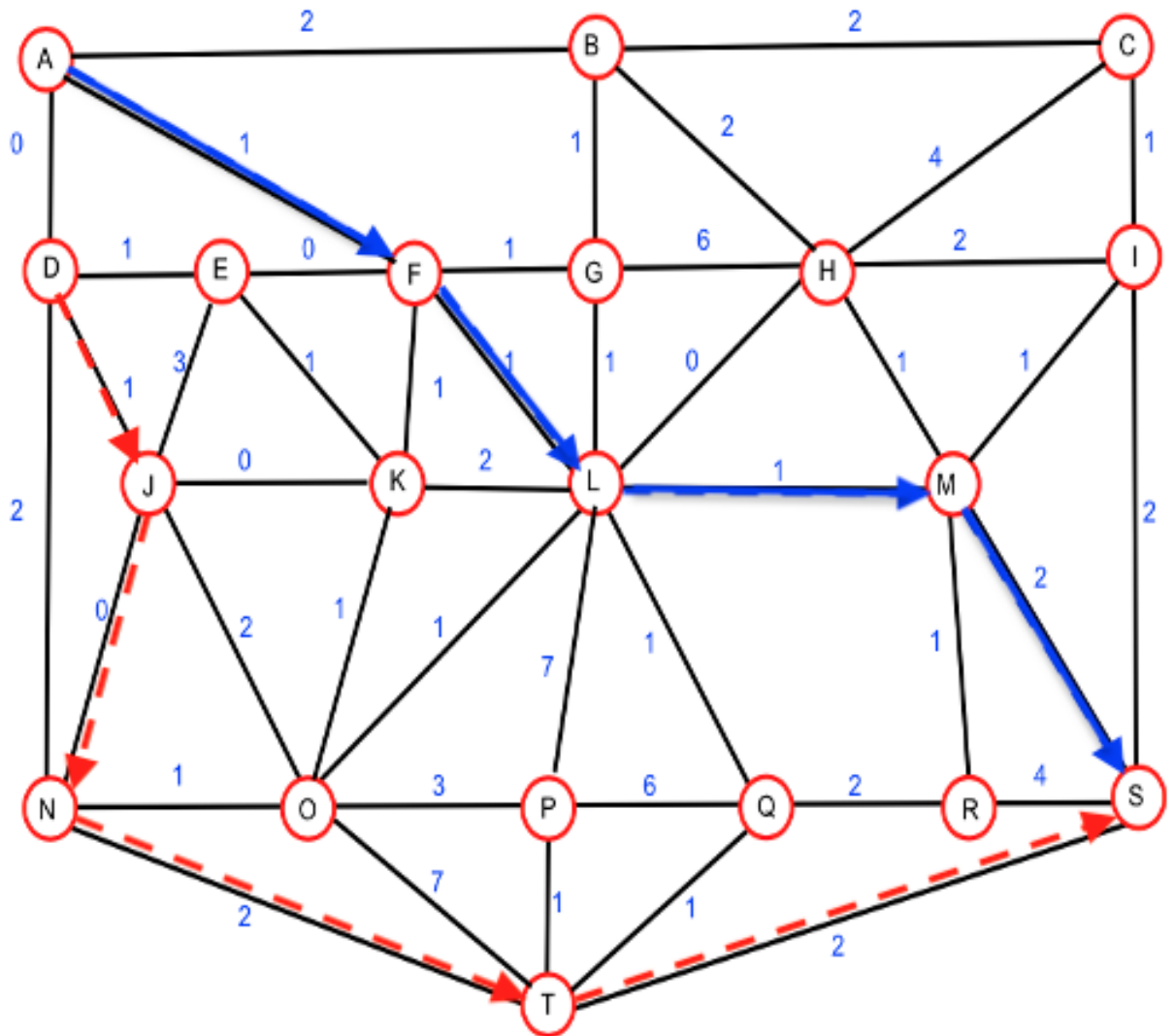


Figure 8: two player in game  $\Gamma_1$

In this figure we denote nodes by capital Latin letters.  $N = \{1, 2\}$  the set  $x(N) = \{A, D\}$

The transportation times are written on the network in this figure over the arcs and are equal, respectively to

$$\begin{aligned}
&\gamma(A, B) = 2, \gamma(A, F) = 1, \gamma(A, D) = 0, \gamma(B, G) = 1, \\
&\gamma(B, H) = 2, \gamma(B, C) = 2, \gamma(C, H) = 4, \gamma(C, I) = 1, \\
&\gamma(D, N) = 2, \gamma(D, E) = 1, \gamma(D, J) = 1, \gamma(E, F) = 0, \\
&\gamma(E, J) = 3, \gamma(E, K) = 1, \gamma(F, G) = 1, \gamma(F, K) = 1, \\
&\gamma(F, L) = 1, \gamma(G, H) = 6, \gamma(G, L) = 1, \gamma(H, I) = 2, \\
&\gamma(H, M) = 1, \gamma(H, L) = 0, \gamma(J, N) = 0, \gamma(J, K) = 0, \\
&\gamma(J, O) = 2, \gamma(K, L) = 2, \gamma(K, O) = 1, \gamma(L, M) = 1, \\
&\gamma(L, O) = 1, \gamma(L, P) = 7, \gamma(L, Q) = 1, \gamma(M, R) = 1, \\
&\gamma(M, S) = 2, \gamma(M, I) = 1, \gamma(I, S) = 2, \gamma(N, T) = 2, \\
&\gamma(N, O) = 1, \gamma(O, P) = 3, \gamma(O, T) = 7, \gamma(P, T) = 1, \\
&\gamma(P, Q) = 6, \gamma(Q, R) = 2, \gamma(T, Q) = 1, \gamma(T, S) = 2, \gamma(S, R) = 4.
\end{aligned}$$

We find the minimal transportation time for two player  $A, D$  to reach the fixed node  $S$  under condition (paths have no common arcs). Making necessary computation, we get the best Nash equilibrium in this game.

```

Players number: 2
Player (1): A
Player (2): D
Fixed node: S
*****

-- Case 1:  $\pi = \{1, 2\}$  --

=== (A) -> (S) ===
minimum Time = 5
path = A -> F -> L -> M -> S

=== (D) -> (S) ===
minimum Time = 5
path = D -> J -> N -> T -> S

-- Case 2:  $\pi = \{2, 1\}$  --

=== (D) -> (S) ===
minimum Time = 5
path = D -> E -> F -> L -> M -> S

=== (A) -> (S) ===
minimum Time = 6
path = A -> F -> K -> J -> N -> T -> S

- best nash equilibrium Time = 10
press any key to exit ...

```

Figure 9: Here we get  $V = 10$

Making necessary computation, we get the cooperative solutions in this game.

```

Network: network
Players number: 2
Player (1): A
Player (2): D
Fixed vertex: S
*****
=== (A) -> (S) ===
minimum Time = 5
path = A -> D -> E -> F -> L -> H -> M -> S
=====
=== (D) -> (S) ===
minimum Time = 5
path = D -> J -> N -> T -> S
=====
----- OR -----
=== (A) -> (S) ===
minimum Time = 5
path = A -> F -> L -> M -> S
=====
=== (D) -> (S) ===
minimum Time = 5
path = D -> J -> N -> T -> S
=====
----- OR -----
=== (A) -> (S) ===
minimum Time = 5
path = A -> D -> J -> N -> T -> S
=====
=== (D) -> (S) ===
minimum Time = 5
path = D -> E -> F -> L -> H -> M -> S
=====
----- OR -----
=== (A) -> (S) ===
minimum Time = 5
path = A -> D -> E -> F -> L -> M -> S
=====
=== (D) -> (S) ===
minimum Time = 5
path = D -> J -> N -> T -> S
=====
----- OR -----
=== (A) -> (S) ===
minimum Time = 5
path = A -> F -> L -> H -> M -> S
=====
=== (D) -> (S) ===
minimum Time = 5
path = D -> J -> N -> T -> S
=====
----- OR -----
=== (A) -> (S) ===
minimum Time = 5
path = A -> D -> J -> N -> T -> S
=====
=== (D) -> (S) ===
minimum Time = 5
path = D -> E -> F -> L -> M -> S
=====
- cooperative solution time = 10

```

Figure 10:  $W = 10$  thus in this case  $W = V$



### 1.15 Another example, two player case in $\Gamma_1$

This example show that best Nash equilibrium give us different result as cooperative solution and  $V < W$ .

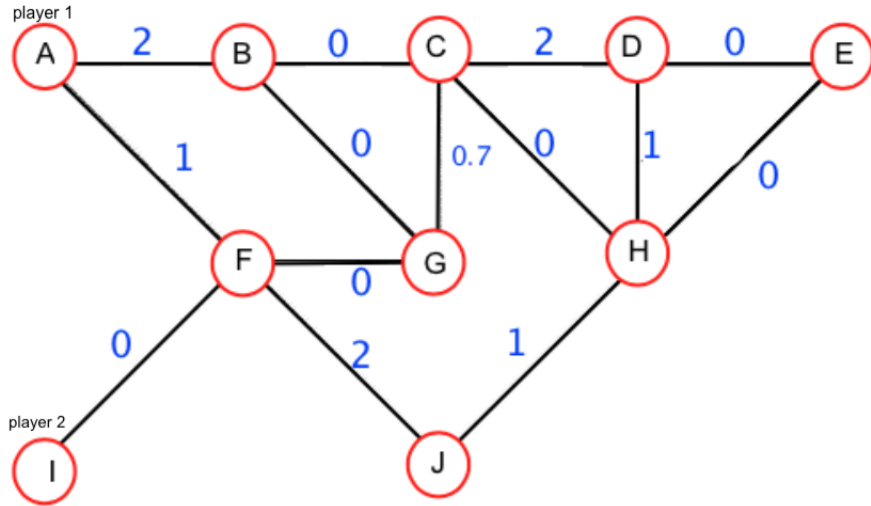


Figure 11: In this case :  $V < W$

In this figure we denote nodes by capital Latin letters .  $N = \{1, 2\}$  the set  $x(N) = \{A, I\}$ . Two player want to reach the fixed node E under condition (paths have no common arcs). The transportation times are written in the network in this figure over the arcs and are equal, respectively to

$$\begin{aligned} \gamma(A, B) = 2, \gamma(A, F) = 1, \gamma(B, C) = 0, \gamma(B, G) = 0, \\ \gamma(C, D) = 2, \gamma(C, H) = 0, \gamma(C, G) = 0.7, \gamma(D, E) = 0, \\ \gamma(D, H) = 1, \gamma(I, F) = 0, \gamma(F, G) = 0, \gamma(F, J) = 2, \\ \gamma(J, H) = 1, \gamma(H, E) = 0, \end{aligned}$$

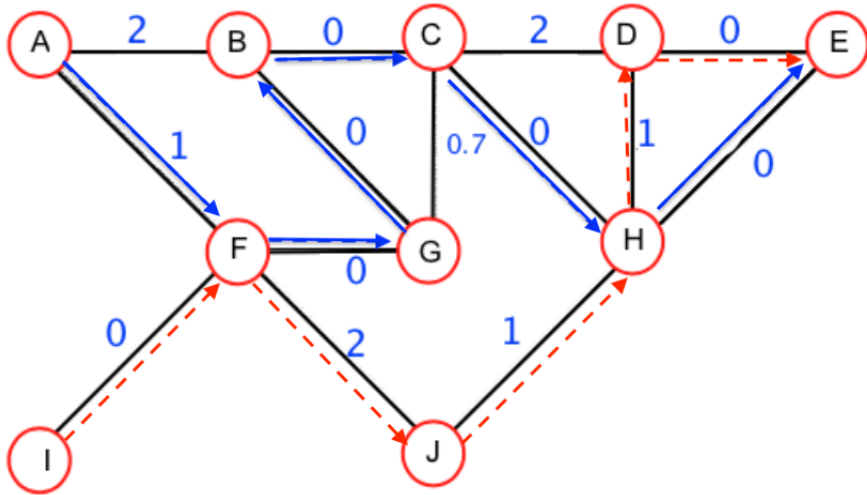


Figure 12: Best Nash equilibrium  $\pi(1, 2)$

$$K_1(\bar{h}(1, 2)) = 1, K_2(\bar{h}(1, 2)) = 4$$

$$K_1(\bar{h}(1, 2)) + K_2(\bar{h}(1, 2)) = 5$$

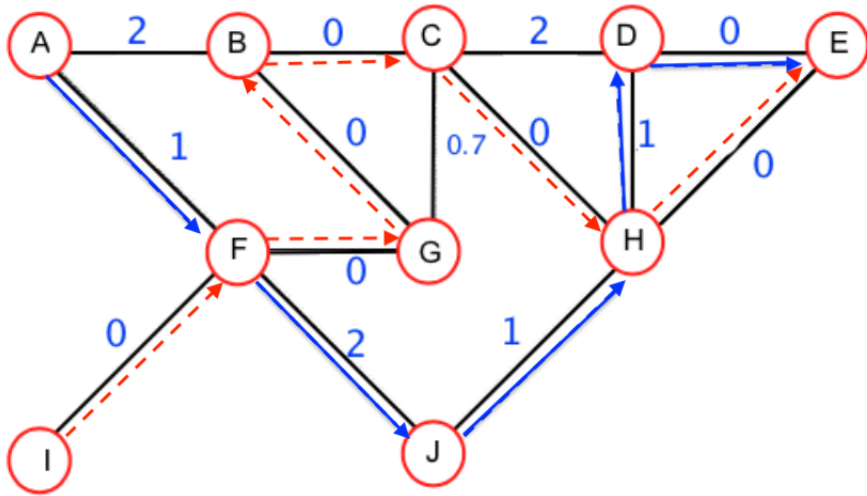


Figure 13: Best Nash equilibrium  $\pi = (2, 1)$

$$K_1(\bar{h}(2, 1)) = 5, K_2(\bar{h}(2, 1)) = 0$$

$$K_1(\bar{h}(2, 1)) + K_2(\bar{h}(2, 1)) = 5$$

Making necessary computation, we get best Nash equilibrium in this game.

```
Network file: NETWORK2
Players number: 2
Player (1): A
Player (2): I
Fixed node: E
*****

-- Case 1:  $\pi = \{1, 2\}$  --
=====
=== (A) --> (E) ===
minimum Time = 1
path = A -> F -> G -> B -> C -> H -> E
=====
=== (I) --> (E) ===
minimum Time = 4
path = I -> F -> J -> H -> D -> E
=====

-- Case 2:  $\pi = \{2, 1\}$  --
=====
=== (I) --> (E) ===
minimum Time = 0
path = I -> F -> G -> B -> C -> H -> E
=====
=== (A) --> (E) ===
minimum Time = 5
path = A -> F -> J -> H -> D -> E
=====

- best nash equilibrium Time = 5
press any key to exit ...█
```

Figure 14:  $W=5$

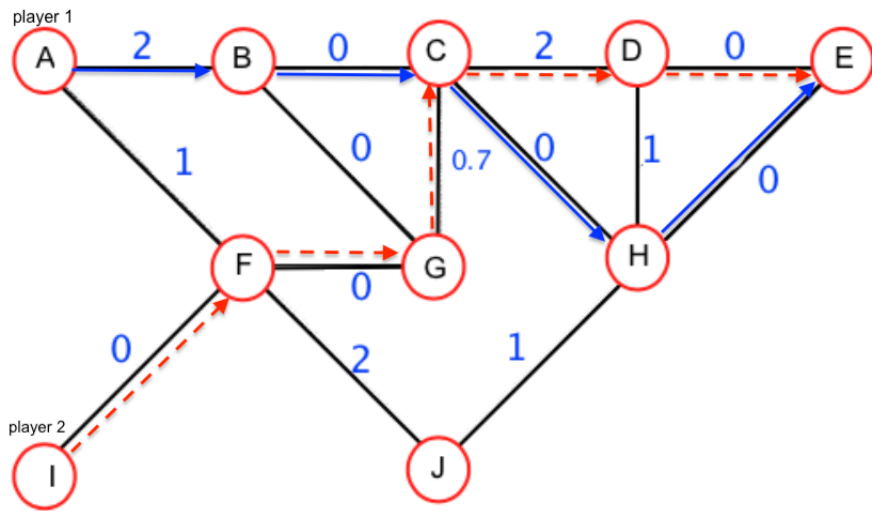


Figure 15: First solution

$$K_1(\bar{h}) = 2, K_2(\bar{h}) = 2.7$$

$$K_1(\bar{h}) + K_2(\bar{h}) = 4.7$$

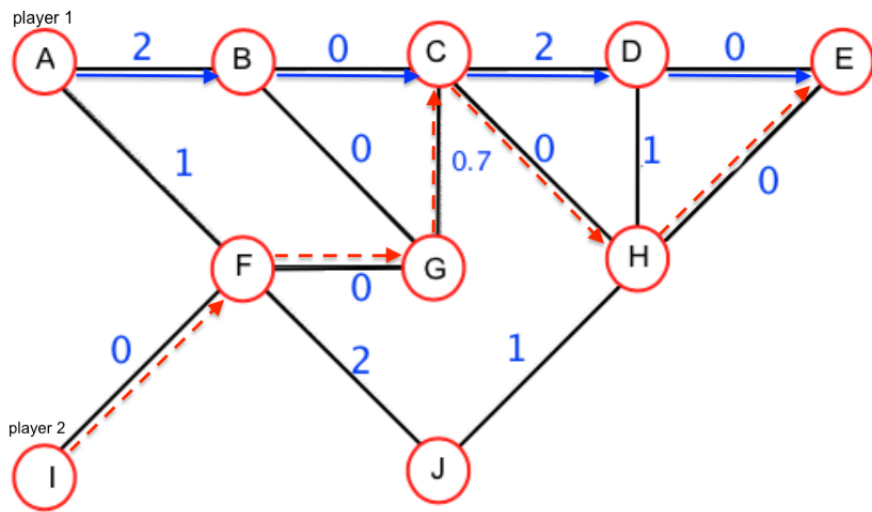


Figure 16: Second solution

$$K_1(\bar{h}) = 4, K_2(\bar{h}) = 0.7$$

$$K_1(\bar{h}) + K_2(\bar{h}) = 4.7$$

Making necessary computation, we get cooperative solutions in this game

```

Network: network2
Players number: 2
Player (1): A
Player (2): I
Fixed vertex: E
*****
=== (A) --> (E) ===
minimum Time = 2
path = A -> B -> C -> H -> E
=====
=== (I) --> (E) ===
minimum Time = 2.7
path = I -> F -> G -> C -> D -> E
=====
----- OR -----
=== (A) --> (E) ===
minimum Time = 4
path = A -> B -> C -> D -> E
=====
=== (I) --> (E) ===
minimum Time = 0.7
path = I -> F -> G -> C -> H -> E
=====

- cooperative solution time = 4.7
press any key to exit ...█

```

Figure 17:  $v = 4.7$

### 1.16 Consider cooperative solution in game $\Gamma_1$ as mini maximal time

Consider now another approach to define the cooperative solution. For each strategy profile we define the player  $i$  with the maximal time necessary to reach from the  $i(x_0)$  to fixed node  $a$ , then from all strategies profiles we select such strategy profile for

which this maximal time is minimal. This strategy profile will shale call cooperative mini maximal strategy profile  $\bar{\bar{h}}(\hat{\pi})$ .

$$K_i(\bar{\bar{h}}(\hat{\pi})) = \min_{\pi} \left[ \max_i (\bar{h}^i(\pi)) \right] = R_1 \quad (7)$$

### 1.17 Chart of the algorithm for cooperative solution in game $\Gamma_1$ as min maximal time

We developed Dijkstra's algorithm to find mini maximal time for any network in  $n$ -player game  $\Gamma_1$  and it is a following chart :

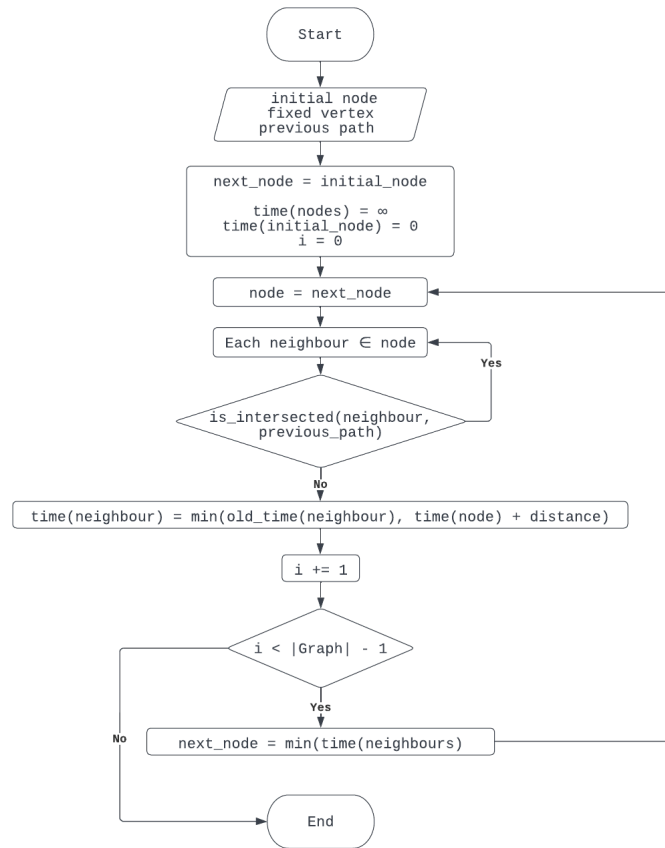


Figure 18: Nash equilibrium (arc)

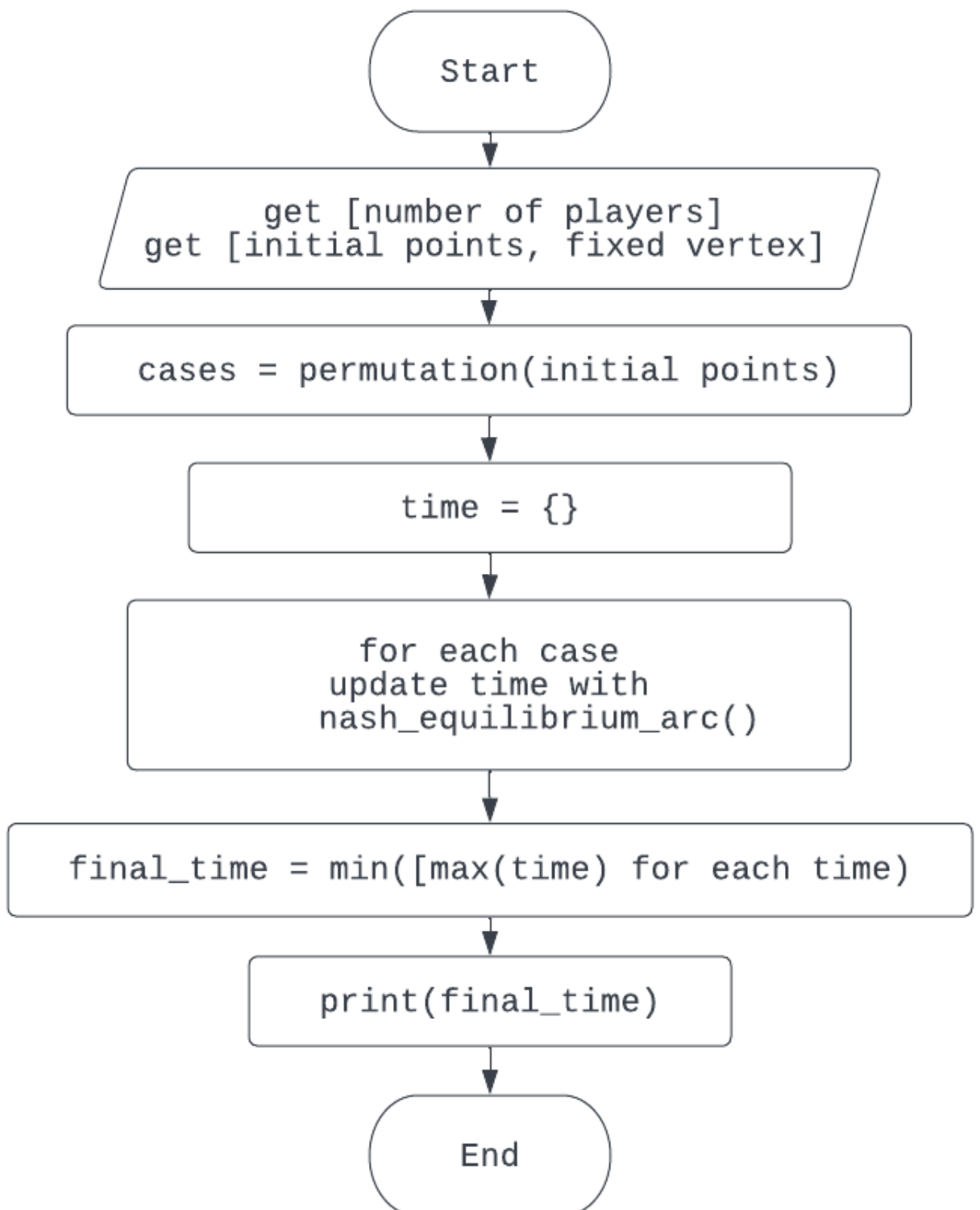


Figure 19:

### 1.18 Example for cooperative solution in game $\Gamma_1$ as minimal maximal time

Under conditions of example (1.15). Making necessary computation, we get:

```

Players number: 2
Player (1): A
Player (2): I
Fixed vertex: E
*****

-- Case 1:  $\pi = \{1, 2\}$  --
-----
=== (A) --> (E) ===
minimum Time = 1
path = A -> F -> G -> B -> C -> H -> E
=====
=== (I) --> (E) ===
minimum Time = 4
path = I -> F -> J -> H -> D -> E
=====

-- Case 2:  $\pi = \{2, 1\}$  --
-----
=== (I) --> (E) ===
minimum Time = 0
path = I -> F -> G -> B -> C -> H -> E
=====
=== (A) --> (E) ===
minimum Time = 5
path = A -> F -> J -> H -> D -> E
=====

- minimal of maximal time = 4
press any key to exit ...█

```

Figure 20:

This example shows that in some cases  $R_1 < V \leq W$ . It is interesting to investigate this property in the general case.



## 1.19 Optimal cooperative trajectory.

Remind the definition of cooperative path (6)

$$\bar{h} = [\{(x_{01}^1, x_{11}^1), (x_{11}^1, x_{21}^1), \dots, (x_{l_1-1}^1, a)\}, \dots, \{(x_{0i}^i, x_{1i}^i), (x_{1i}^i, x_{2i}^i), \dots, (x_{l_i-1}^i, a)\}, \dots, \{(x_{0n}^n, x_{1n}^n), (x_{1n}^n, x_{2n}^n), \dots, (x_{l_n-1}^n, a)\}], \text{ where } L = \max_{1 \leq i \leq n} l_i.$$

Denote  $\bar{x}(k)$  cooperative trajectories corresponding to cooperative path  $\bar{h}$ .

$$\bar{x} = (x_{01}^1, x_{11}^1, x_{21}^1, \dots, x_{l_1-1}^1, a), \dots, (x_{0i}^i, x_{1i}^i, x_{2i}^i, \dots, x_{l_i-1}^i, a), \dots, (x_{0n}^n, x_{1n}^n, x_{2n}^n, \dots, x_{l_n-1}^n, a)$$

The subgame starting from state  $\bar{x}(k) = (x_{k1}^1, \dots, x_{ki}^i, \dots, x_{kn}^n)$ ,

where  $x_{ki}^i = (x_{0i}^i, x_{1i}^i, x_{2i}^i, \dots, x_{l_i-1}^i, a)$ ,  $i = 1, \dots, n$ , and  $k$  stage number for players.

## 1.20 The proportional Solution in game $\Gamma_1$

In the cooperative version of the game we suppose that all players jointly minimal the total costs and this minimize total cost we denote by  $V(N)$ . The problem in cooperative game theory how to allocate this total minimal cost between players.

In our sitting we will use as optimality principle the proportional solution. We have  $n$ -player in  $\Gamma_1$  which want to reach the fixed node in network in minimal cost (sum of the costs necessary to reach the fixed node by all players). In such way that the corresponding paths do not contain common arcs. The proportional solution defined as (see [17]):

$$\tilde{\varphi}_i(x_0) = \frac{V(i; x_0)}{\sum_{i=1}^n V(i; x_0)} V(N; x_0); \quad i \in N$$

$\tilde{\varphi}_i(x_0)$ : is proportional solution for player  $i$  in the his initial vertex  $(x_0)$ .

$V(i; x_0)$ : is minimal total cost of player  $i$  in the his initial vertex  $(x_0)$ .

The proportional solution in cooperative game is defined in a classical way:

$$\tilde{\varphi}_i(\bar{x}(k), k) = \frac{V(i; \bar{x}(k), k)}{\sum_{i=1}^n V(i; \bar{x}(k), k)} V(N; \bar{x}(k), k); \quad i \in N$$

$\tilde{\varphi}_i(\bar{x}(k), k)$ : is the proportional solution for player  $i$  along his trajectory  $\bar{x}(k)$ .

$V(N, \bar{x}(k), k)$  : is a minimal total cost for all players jointly (cooperative solution) along cooperative trajectories  $\bar{x}(k)$ .

$V(i, \bar{x}(k), k)$  : is a minimal total cost for player  $i$  along cooperative trajectory  $\bar{x}(k)$ .

It is shown on example  $\tilde{\varphi}_i(\bar{x}(0), 0) \neq \tilde{\varphi}_i(\bar{x}(1), 1) +$  (one cost out).

### 1.21 Example of the Proportional Solution in game $\Gamma_1$

Under the same conditions and the same transportation costs in the example (1.15)

an

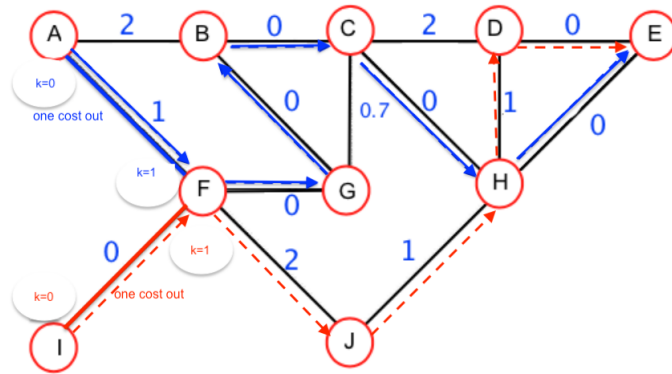


Figure 21: Best Nash equilibrium  $\pi = (1, 2)$

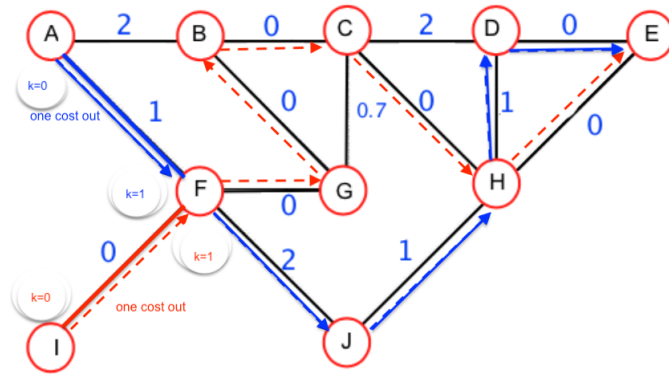


Figure 22: Best Nash equilibrium  $\pi = (2, 1)$

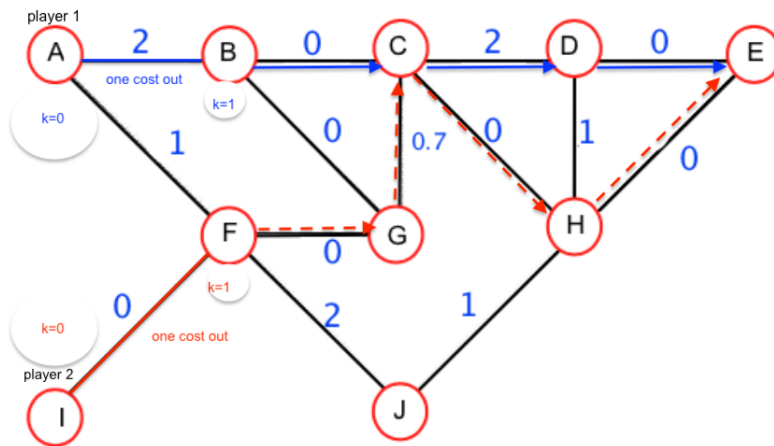


Figure 23: Cooperative solution

At  $k = 0$  in case best Nash equilibrium  $\pi = (1, 2)$

$$\tilde{\varphi}_1(\bar{x}(0), 0) = \frac{V(1, \bar{x}(0), 0)}{V(1, \bar{x}(0), 0) + V(2, \bar{x}(0), 0)} V((1, 2), \bar{x}(0), 0) = \frac{1}{5} 4.7 = 0.94$$

$$\tilde{\varphi}_2(\bar{x}(0), 0) = \frac{V(2, \bar{x}(0), 0)}{V(1, \bar{x}(0), 0) + V(2, \bar{x}(0), 0)} V((1, 2), \bar{x}(0), 0) = \frac{4}{5} 4.7 = 3.76$$

At  $k = 1$  in case best Nash equilibrium  $\pi = (1, 2)$

$$\begin{aligned}\tilde{\varphi}_1(\bar{x}(1), 1) &= \frac{V(1, \bar{x}(1), 1)}{V(1, \bar{x}(1), 1) + V(2, \bar{x}(1), 1)} V((1, 2), \bar{x}(1), 1) = \frac{0}{4} 2.7 = 0 \\ \tilde{\varphi}_2(\bar{x}(1), 1) &= \frac{V(2, \bar{x}(1), 1)}{V(1, \bar{x}(1), 1) + V(2, \bar{x}(1), 1)} V((1, 2), \bar{x}(1), 1) = \frac{4}{4} 2.7 = 2.7\end{aligned}$$

### Compare the results

In case non-cooperative game  $\pi = (1, 2)$

$$\tilde{\varphi}_1(\bar{x}(1), 1) + 1 = 1 \neq \tilde{\varphi}_1(\bar{x}(0), 0) = 0.94$$

$$\tilde{\varphi}_2(\bar{x}(1), 1) + 0 = 2.7 \neq \tilde{\varphi}_2(\bar{x}(0), 0) = 3.76$$

So  $\tilde{\varphi}_i(\bar{x}(0), 0) \neq \tilde{\varphi}_i(\bar{x}(1), 1) +$  (one cost out). The characteristic function of the proportional solution is not time consistent in  $\Gamma_1$ .

## 1.22 The Shapely value in cooperative game $\Gamma_1$

Let  $V(S); S \subset N$  and  $V(1), V(2)$  where  $V(1) + V(2) \geq V(N)$  and  $V(S \cup T) \leq V(S) + V(T)$ , And  $n = |N|, s = |S|$  where  $S \subset N$ , And  $S \cap T = \emptyset$

The Shapely value  $Sh = \{Sh_i\}_{i \in N}$  in the game  $\Gamma_1$  is a vector, such that(see[16]):

$$Sh_i(\bar{x}(k), k) = \sum_{i \in S \subset N} \frac{(n-s)!(s-1)!}{n!} (V(S, \bar{x}(k), k) - V(S \setminus \{i\}, \bar{x}(k), k))$$

$V(S, \bar{x}(k), k)$  : is a minimal total cost for subset of players jointly (cooperative solution) along cooperative trajectories  $\bar{x}(k)$ .

$V(S \setminus \{i\}, \bar{x}(k), k)$  : is a minimal total cost for subset all players jointly (cooperative solution) without player  $i$  along cooperative trajectories  $\bar{x}(k)$ .

If we have 2 players the formula of the Shapley value will be:

$$Sh_1(\bar{x}(k), k) = V(1, \bar{x}(k), k) - \frac{V(1, \bar{x}(k), k) + V(2, \bar{x}(k), k) - V((1, 2), \bar{x}(k), k))}{2}$$

$$Sh_2(\bar{x}(k), k) = V(2, \bar{x}(k), k) - \frac{V(1, \bar{x}(k), k) + V(2, \bar{x}(k), k) - V((1, 2), \bar{x}(k), k))}{2}$$

And we will get

$$Sh_1(\bar{x}(k), k) + Sh_2(\bar{x}(k), k) = V((1, 2), \bar{x}(k), k)$$

How we defined the value of  $V(S); S \subset N$  in game if  $N = \{1, 2\}$

Table 1:

Value of $V(S); S \in N$			
<b>FIRST CASE</b>	$(N S)$ then $S$	$V(1)$	The value at $\pi = (2, 1)$
		$V(2)$	The value at $\pi = (1, 2)$
<b>SECOND CASE</b>	$S$ then $(N S)$	$V(1)$	The value at $\pi = (1, 2)$
		$V(2)$	The value at $\pi = (2, 1)$

It is shown on example the characteristic function of the Shapley value is not time consistent in  $\Gamma_1$ .

$$Sh_i(\bar{x}(0), 0) \neq Sh_i(\bar{x}(1), 1) + (\text{one cost out})$$

### 1.23 Example of the shapley value in cooperative game $\Gamma_1$

Under the same conditions and the same transportation costs in the example (1.15)

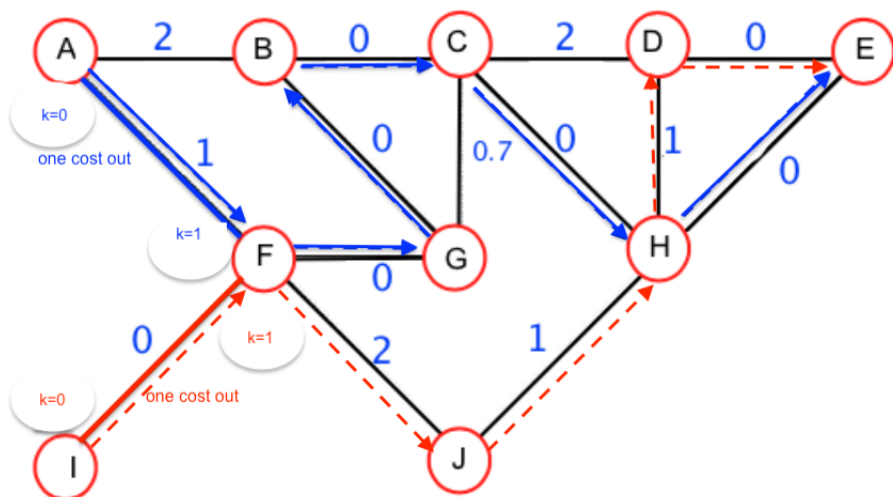


Figure 24: Best Nash equilibrium  $\pi = (1, 2)$

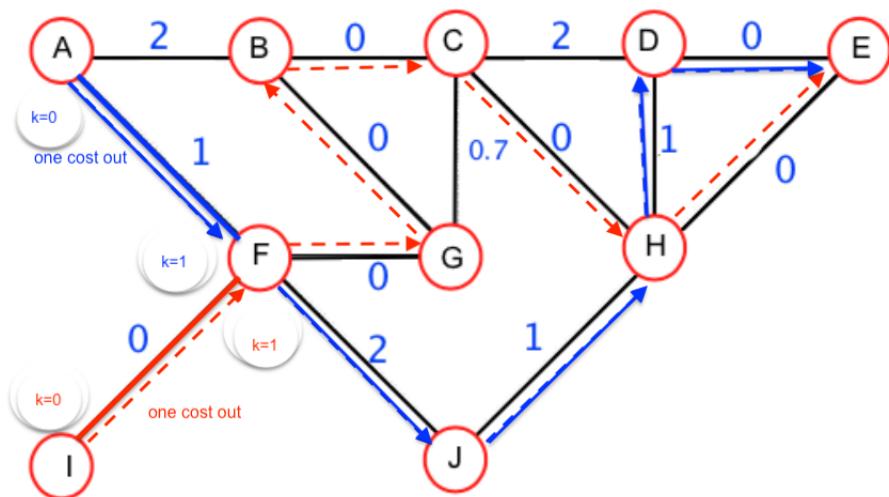


Figure 25: Best Nash equilibrium  $\pi = (2, 1)$

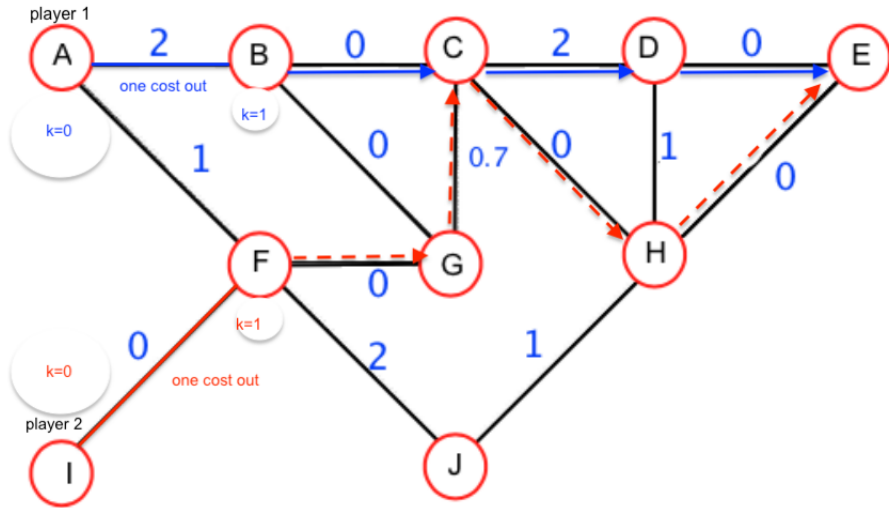


Figure 26: Cooperative solution

At  $k = 0, \pi = (1, 2)$

$$Sh_1(\bar{x}(0), 0) = 5 - \frac{5 + 4 - 4.7}{2} = 2.85$$

$$Sh_2(\bar{x}(0), 0) = 4 - \frac{5 + 4 - 4.7}{2} = 1.85$$

At  $k = 1, \pi = (1, 2)$

$$Sh_1(\bar{x}(1), 1) = 4 - \frac{4 + 4 - 2.7}{2} = 1.35$$

$$Sh_2(\bar{x}(1), 1) = 4 - \frac{4 + 4 - 2.7}{2} = 1.35$$

**Compare the results**

$$Sh_1(\bar{x}(1), 1) + 1 = 1.35 + 1 = 2.35 \neq 2.85 = Sh_1(\bar{x}(0), 0)$$

$$Sh_2(\bar{x}(1), 1) + 1 = 1.35 + 1 = 2.35 \neq 1.85 = Sh_2(\bar{x}(0), 0)$$

The characteristic function of the Shapely value is not time consistent in  $\Gamma_1$ .

## 2 Minimization of transportation time in the case when paths have no common vertices

### 2.1 Model

The game takes place on the network  $G = (X, D)$ , where  $X$  is a finite set, called the vertex set and  $D$ — set of pairs of the form  $(y, z)$ , where  $y \in X, z \in X$ , called arcs. points  $x \in X$  will be called vertices or nodes of the network. On a set of arcs  $D$  a non-negative symmetric real valued function is given  $\gamma(x, y) = \gamma(y, x) \geq 0$ , interpreted for each arc  $(x, y) \in D$  as the time associated with the transition from  $x$  to  $y$  by arc  $(x, y)$ .

### 2.2 Description of transportation game

Define n-player transportation game on network  $G$ . The transportation game  $\Gamma$  is system  $\Gamma_2 = \langle G, N, x(N), a \rangle$ , where  $G$ — network,  $N = \{1, \dots, n\}$ — is set of players,  $a \in X$  - some fixed node of the network  $G$ ,  $x(N) \subset X$  - subset of vertices of network  $G$ ,  $x(N) = \{1(x), 2(x), \dots, i(x), \dots, n(x)\}$ , indicating the vertices in which players are located in  $x(N)$  at the beginning of the game process (the initial position of the players). For example  $i(x)$  means the vertex  $x \in X$ , in which the player  $i$  is located at the beginning of the game. The set  $x(N)$  may contain coinciding vertices, i.e. at the beginning of the game, several players can be at the same vertex. In some cases, in order not to complicate the notation, so by  $i(x)$  we will also mean the vertex in which the player  $i$  is located. On a path in the game  $\Gamma$  any finite sequence of arcs of the form  $e = \{(x_0, x_1), (x_1, x_2), \dots, (x_{l-1}, x_l)\}$ , under condition that the initial vertex in each arc considers with the final vertex of previous arc is called path. Also we suppose that there is player  $i \in N$ , such that  $x_0 = i(x_0) \in x(N)$  and  $x_l = a$ . Thus, a path is a sequence of arcs connecting the initial positions of the players in the network to fixed node  $a$ . Denote  $F$  as sequence of vertices of the



form  $F = \{x_0, x_1, x_1, x_2, \dots, x_{l-1}, x_l\}$  in the path  $e$ . We will say that corresponding sequences of vertices do not intersect and write  $F_{e'} \cap F_{e''} = \phi$  if they do not have common vertices.

### 2.3 Minimization of transportation time in ( $n$ -player game)

We have  $n$ -player located in initial positions (vertices) which want to reach the fixed node  $a$  in network in minimal time, in such way that the corresponding paths have not contain common vertices. Denote this game as  $\Gamma_2$ .

### 2.4 Strategies in $\Gamma_2$

Strategies of player  $i$  in the game  $\Gamma_2$  are the paths in which the starting vertex  $x_0 = i(x_0)$ , and the final vertex coincides with  $a \in X$ . Denote the strategy of player  $i$  as:

$$e^i = \{(x_0, x_1), (x_1, x_2), \dots, (x_k, x_{k+1}), \dots, (x_{l-1}, a)\},$$

A bunch of all strategies of player  $i$  will be denoted by  $E^i = \{e^i\}, i = 1, \dots, n$ .

### 2.5 Admissible strategy profiles in $\Gamma_2$

The admissible strategy profiles in the game  $\Gamma_2$ . The strategy profiles  $e = (e^1, \dots, e^n), e^1 \in E^1, \dots, e^n \in E^n$  are called admissible if the corresponding sequences of vertices do not intersect and write  $F_{e'} \cap F_{e''} = \phi$  where  $F$  is sequence of vertices of the form  $F = \{x_0, x_1, x_1, x_2, \dots, x_{l-1}, x_l\}$  in the path  $e$  if they do not have common vertices. The set of all admissible strategy profiles is denoted by  $E$ .

### 2.6 Cost Function in $\Gamma_2$

In this section we define for each arc  $(x_k, x_{k+1})$  the values of cost function  $\gamma_i(x_k, x_{k+1})$  as time necessary to reach the node  $x_{k+1}$  from node  $x_k$  by player  $i$ . For each strategy profile  $e = (e^1, \dots, e^n) \in E$ .

Denote the player  $i$  time is  $K_i(e)$  to reach the node  $a$ .

$$K_i(e) = \sum_{k=0}^{l-1} \gamma_i(x_k, x_{k+1}) = k(e^i) \quad (8)$$

Here  $\{(x_0, x_1), (x_1, x_2), \dots, (x_{l-1}, x_l)\} = e^i$ . Thus,  $F$  sequence of vertices of the form  $F_{e^i} = \{x_0, x_1, x_1, x_2, \dots, x_{l-1}, x_l\}$ , we see for the player  $i$  time  $K_i(e)$  depends on his strategy  $e^i$  and on the strategies of other players in that the strategy  $e^i$  (path of player  $i$ ) should not intersect with the strategies of other players. Therefore, in some cases, when this will not lead to misunderstandings, we instead  $K_i(e)$  will use the notation  $k(e^i)$ , meaning the player  $i$  time along the path  $e^i$ .

## 2.7 Nash equilibrium in $n$ -player game $\Gamma_2$

In the game  $\Gamma_2$  the strategy profile  $\bar{e} = (\bar{e}^1, \dots, \bar{e}^n)$  is called a Nash equilibrium, if  $K_i(\bar{e}||e^i) \geq K_i(\bar{e})$  holds for all admissible strategy profile  $(\bar{e}||e^i) \in E$  and  $i \in N$ .

Let  $\pi$  be some permutation of numbers  $1, \dots, n, \pi = (i_1, \dots, i_n)$ . Consider an auxiliary transportation problem on the network  $G$  for player  $i_1$ . Find the path in the network  $G$ , minimizing the time of player  $i_1$  to reach from vertex  $i_1(x) \in x(N)$  to vertex  $a \in X$ . Denote the path that solves this problem  $\bar{e}^{i_1}$

$$k(\bar{e}^{i_1}) = \min_{e^{i_1} \in E^{i_1}} k(e^{i_1}). \quad (9)$$

Denote by  $G \setminus F_{\bar{e}^{i_1}}$  a subnetwork not containing  $F_{\bar{e}^{i_1}}$ . Consider an auxiliary transportation problem for player  $i_2$  on network  $G \setminus F_{\bar{e}^{i_1}}$ . Find the path in subnetwork  $G \setminus F_{\bar{e}^{i_1}}$ , which minimizing the player  $i_2$  time to reach from vertex  $i_2(x) \in x(N)$  to vertex  $a \in X$ . Denote the path that solves this problem  $\bar{e}^{i_2}$ .

$$k(\bar{e}^{i_2}) = \min_{e^{i_2} \in E^{i_2}} k(e^{i_2}). \quad (10)$$

Proceeding further in a similar way, we introduce into consideration the subnetworks

of the network  $G$ , that do not containing vertices which belong to  $F_{\bar{e}^1}, \dots, F_{\bar{e}^{i_m-1}}$ . Consider the auxiliary transportation problem of the player  $i_m$  on the network  $G \setminus \bigcup_{l=1}^{m-1} F_{\bar{e}^l}$ . Find the subnetwork  $G \setminus \bigcup_{l=1}^{m-1} F_{\bar{e}^l}$ , minimizing the player  $i_m$  time where  $i_m(x) \in x(N)$  and  $a \in X$ . Denote the path that solves this problem  $\bar{e}^{i_m}$ .

$$k(\bar{e}^{i_m}) = \min_{e^{i_m} \in E^{i_m}} k(e^{i_m}) \quad (11)$$

As a result, we get a sequence of paths  $\bar{e}^{i_1}, \dots, \bar{e}^{i_n}$ , minimizing the total time of players  $i_1, i_2, \dots, i_m, \dots, i_n$  on subnetworks:

$$G, G \setminus F_{\bar{e}^{i_1}}, \dots, G \setminus \bigcup_{l=1}^{m-1} F_{\bar{e}^l}, \dots, G \setminus \bigcup_{l=1}^{n-1} F_{\bar{e}^l}.$$

The sequence of paths  $\bar{e}^{i_1}, \dots, \bar{e}^{i_m}, \dots, \bar{e}^{i_n}$  by construction consist of pairwise non-intersecting vertices, and each of them  $\bar{e}^{i_l} \in E^{i_l}$ . Therefore the strategy profile  $(\bar{e}^{i_1}, \dots, \bar{e}^{i_m}, \dots, \bar{e}^{i_n}) = \bar{e}(\pi) \in E$  is admissible in  $\Gamma_2$ .

## 2.8 Equilibrium strategy profile/

**theorem:** The strategy profile  $\bar{e}(\pi) \in E$  is an equilibrium strategy profile in  $\Gamma_1$  for any permutation  $\pi$ .

**Proof :** Consider the strategy profile.  $[\bar{e}(\pi) || e^{i_m}]$ , where  $e^{i_m} \neq \bar{e}^{i_m}, e^{i_m} \in E^{i_m}, [\bar{e}(\pi) || e^{i_m}] \in E$ . By construction  $\bar{e}^{i_m}$  is determined from the condition

$$k(\bar{e}^{i_m}) = \min_{e^{i_m} \in G \setminus \bigcup_{l=1}^{m-1} F_{\bar{e}^l}} k(e^{i_m}),$$

However, the strategy profile  $[\bar{e}(\pi) || e^{i_m}]$  is admissible (if  $e^{i_m} \in G \setminus \bigcup_{l=1}^{m-1} F_{\bar{e}^l}$ ) and therefore  $k(\bar{e}^{i_m}) \leq k(e^{i_m}) = K_{i_m}[\bar{e}(\pi) || e^{i_m}]$ , However  $k(\bar{e}^{i_m}) = K_{i_m}(\bar{e}(\pi))$ , and  $K_{i_m}[\bar{e}(\pi)] \leq K_{i_m}[\bar{e}(\pi) || e^{i_m}]$  for all  $[\bar{e}(\pi) || e^{i_m}] \in E$ , which proves the theorem.

This theorem indicates a rich family of pure strategy equilibrium profiles in  $\Gamma_1$  depending on permutation  $\pi$ . Thus in  $\Gamma_2$  we have at least  $n!$  equilibrium strategy

profiles in pure strategies,(if the initial states of players are different).

## 2.9 Best Nash equilibrium in game $\Gamma_2$

The strategy profile  $\bar{e}(\hat{\pi})$  is called best Nash equilibrium if

$$\sum_{i=1}^n K_i(\bar{e}(\hat{\pi})) = \min_{\pi} \sum_{i=1}^n K_i(\bar{e}(\pi)) = W_2 \quad (12)$$

## 2.10 Cooperative solution in game $\Gamma_2$

However, there are other Nash equilibrium in  $\Gamma_2$  is also of Nash equilibrium. Consider the strategy profile  $\bar{\bar{e}}$ , solving the minimization problem

$$\min_e \sum_{i=1}^n K_i(e) = \sum_{i=1}^n K_i(\bar{\bar{e}}) = V_2 \quad (13)$$

We can simply show that  $\bar{\bar{e}}$  is also a Nash equilibrium strategy profile. Because if one player change his strategy and other players do not change their strategies his time under this conditions will be more or equal of his time in case has not change his strategy. Consider the strategy profile  $(\bar{\bar{e}} = \bar{\bar{e}}^1, \dots, \bar{\bar{e}}^i, \dots, \bar{\bar{e}}^n)$  if player  $i$  change his strategy, we get

$$\sum_{i=1}^n K_i(\bar{\bar{e}} \parallel e^i) \geq \sum_{i=1}^n K_i(\bar{\bar{e}})$$

,

$$K(\bar{\bar{e}}^1) + K(\bar{\bar{e}}^2) + \dots + K(e^i) + \dots + K(\bar{\bar{e}}^n) \geq K(\bar{\bar{e}}^1) + K(\bar{\bar{e}}^2) + \dots + K(\bar{\bar{e}}^i) + \dots + K(\bar{\bar{e}}^n)$$

so  $K(e^i) \geq K(\bar{\bar{e}}^i)$ . We call the strategy profile  $\bar{\bar{e}}$  cooperative equilibrium in  $\Gamma_2$ . In some cases  $V_2 = W_2$  , (see the example).

## 2.11 Chart of the minimum time algorithm for n- player case in $\Gamma_2$

We developed Dijkstra's algorithm to find best Nash equilibrium for any network in  $n$ -player game  $\Gamma_2$  and it is a following chart :

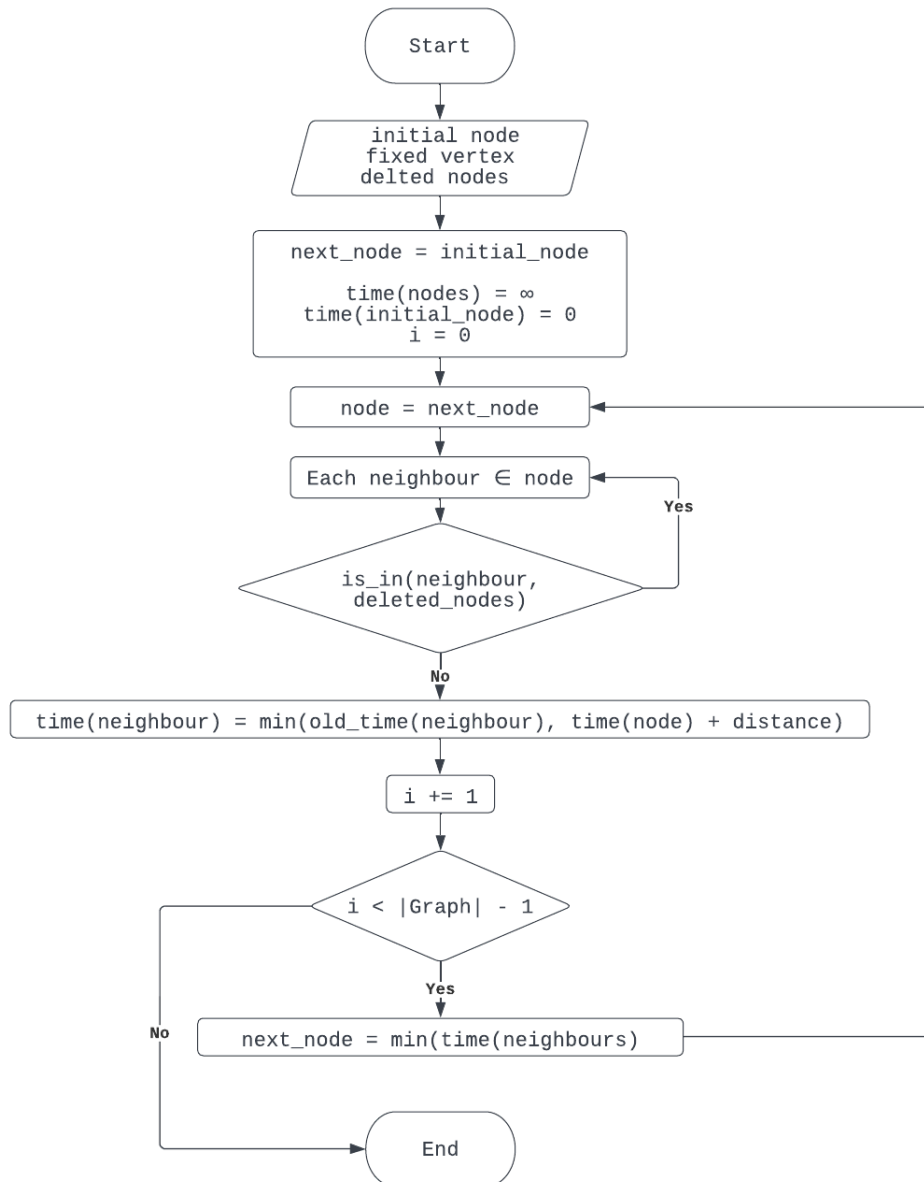


Figure 27: Best Nash equilibrium (vertex) function

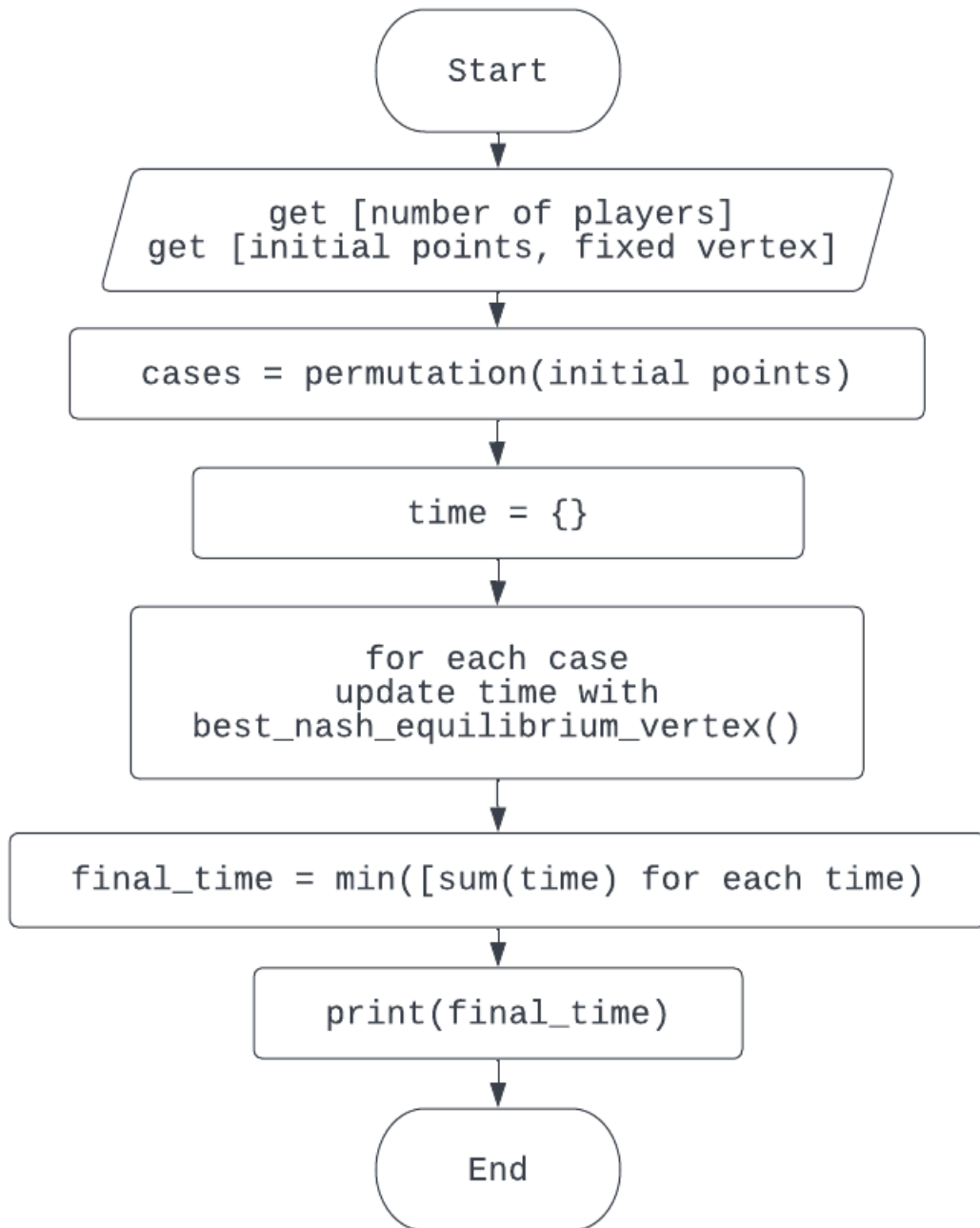


Figure 28: Best Nash equilibrium (vertex)

## 2.12 Example for two player case in $\Gamma_2$

This example show us best Nash equilibrium and give the same result (time) as cooperative solution

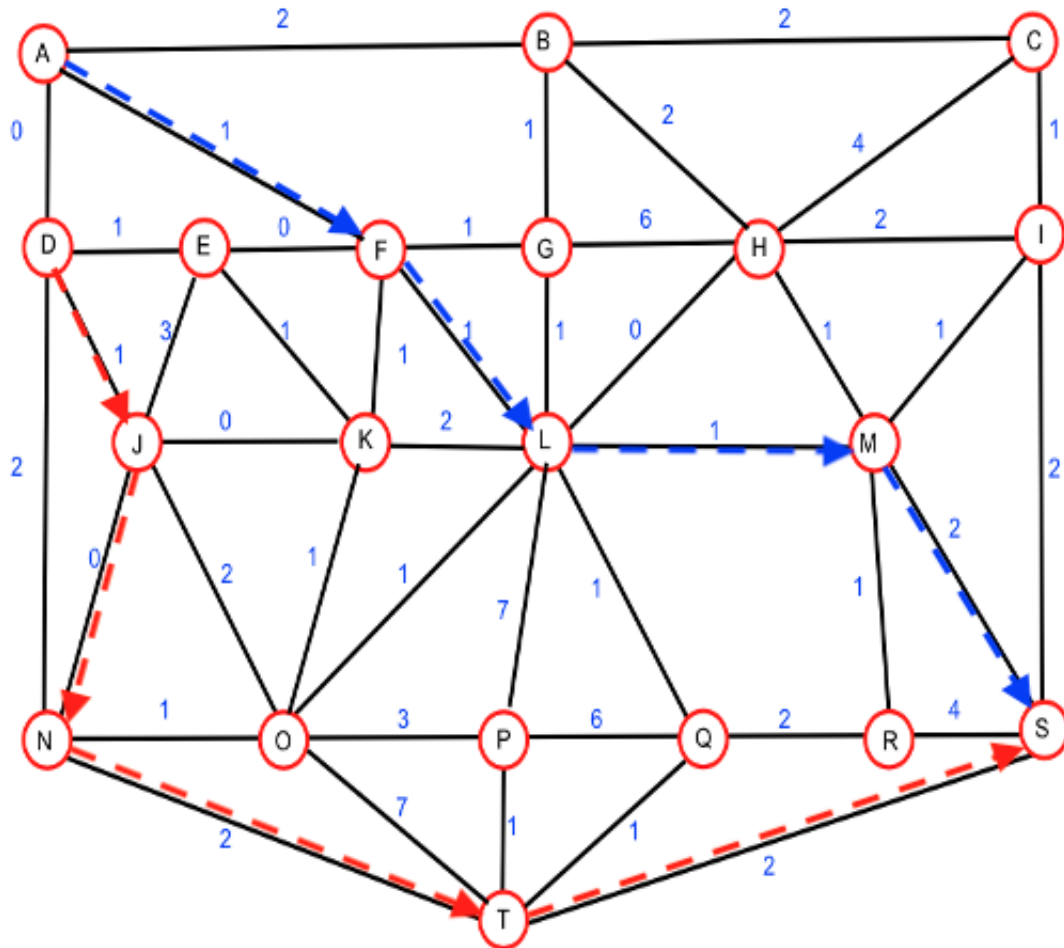


Figure 29: two player in game  $\Gamma_2$

In this figure we denote nodes by capital Latin letters.  $N = \{1, 2\}$  the set  $x(N) = \{A, D\}$ . The transportation times are written in the network in this figure over the arcs and are equal, respectively to

$$\begin{aligned}
&\gamma(A, B) = 2, \gamma(A, F) = 1, \gamma(A, D) = 0, \gamma(B, G) = 1, \\
&\gamma(B, H) = 2, \gamma(B, C) = 2, \gamma(C, H) = 4, \gamma(C, I) = 1, \\
&\gamma(D, N) = 2, \gamma(D, E) = 1, \gamma(D, J) = 1, \gamma(E, F) = 0, \\
&\gamma(E, J) = 3, \gamma(E, K) = 1, \gamma(F, G) = 1, \gamma(F, K) = 1, \\
&\gamma(F, L) = 1, \gamma(G, H) = 6, \gamma(G, L) = 1, \gamma(H, I) = 2, \\
&\gamma(H, M) = 1, \gamma(H, L) = 0, \gamma(J, N) = 0, \gamma(J, K) = 0, \\
&\gamma(J, O) = 2, \gamma(K, L) = 2, \gamma(K, O) = 1, \gamma(L, M) = 1, \\
&\gamma(L, O) = 1, \gamma(L, P) = 7, \gamma(L, Q) = 1, \gamma(M, R) = 1, \\
&\gamma(M, S) = 2, \gamma(M, I) = 1, \gamma(I, S) = 2, \gamma(N, T) = 2, \\
&\gamma(N, O) = 1, \gamma(O, P) = 3, \gamma(O, T) = 7, \gamma(P, T) = 1, \\
&\gamma(P, Q) = 6, \gamma(Q, R) = 2, \gamma(T, Q) = 1, \gamma(T, S) = 2, \gamma(S, R) = 4.
\end{aligned}$$

We find the minimal transportation time for two player  $A, D$  to reach the fixed node  $S$  under condition (paths have no common vertices).

Making necessary computation, we get best Nash equilibrium in this  $\Gamma_2$ :

```

Players number: 2
Player (1): A
Player (2): D
Fixed node: S
*****
-- Case 1:  $\pi = \{1, 2\}$  --
=====
=== (A) -> (S) ===
minimum time = 5
path = A -> F -> L -> M -> S
=====
=== (D) -> (S) ===
minimum time = 5
path = D -> J -> N -> T -> S
=====
-- Case 2:  $\pi = \{2, 1\}$  --
=====
=== (D) -> (S) ===
minimum time = 5
path = D -> E -> F -> L -> M -> S
=====
=== (A) -> (S) ===
minimum time = 7
path = A -> B -> C -> I -> S
=====
- final time = 10
press any key to exit ...

```

Figure 30:  $W_2 = 10$

Making necessary computation, we get Cooperative solution in this  $\Gamma_2$ :



$$\bar{e}_1 = [(A, F), (F, L)(L, M), (M, S)]$$

$$\bar{e}_2 = [(D, J), (J, N)(N, T), (T, S)]$$

$$K_1(\bar{e}) = 5, K_2(\bar{e}) = 5$$

$$K_1(\bar{e}) + K_2(\bar{e}) = 10 = V_2, W_2 = V_2$$

### 2.13 Another example for two player in $\Gamma_2$

This example show that best Nash equilibrium give us different result as cooperative solution and  $V_2 < W_2$ .

In figure (11), we denote nodes by capital Latin letters.

We have an undirected network and non-negative symmetric real valued functions  $N = \{1, 2\}$  the set  $x(N) = \{A, I\}$ .

Two player want to reach the fixed node E under condition (paths have no common vertices ).

The transportation times are written in the network in figure (11), over the arcs and are equal, respectively to

$$\begin{aligned} \gamma(A, B) &= 2, \gamma(A, F) = 1, \gamma(B, C) = 0, \gamma(B, G) = 0, \\ \gamma(C, D) &= 2, \gamma(C, H) = 0, \gamma(C, G) = 0.7, \gamma(D, E) = 0, \\ \gamma(D, H) &= 1, \gamma(I, F) = 0, \gamma(F, G) = 0, \gamma(F, J) = 2, \\ \gamma(J, H) &= 1, \gamma(H, E) = 0, \end{aligned}$$

For permutation :  $\pi = \{1, 2\}$

$$\bar{e}_1 = [(A, F), (F, G)(G, B), (B, C)(C, H), (H, E)]$$

$$K_1(\bar{e}(1, 2)) = 1, K_2(\bar{e}(1, 2)) = \infty$$

$$K_1(\bar{e}(1, 2)) + K_2(\bar{e}(1, 2)) = \infty$$

For permutation :  $\pi = \{2, 1\}$

$$\bar{e}_2 = [(I, F), (F, G)(G, B), (B, C)(C, H), (H, E)]$$

$$K_1(\bar{e}(2, 1)) = \infty, K_2(\bar{e}(2, 1)) = 0, K_1(\bar{e}(2, 1)) + K_2(\bar{e}(2, 1)) = \infty$$

Thus , both equilibrium  $\bar{e}(2, 1)$  and  $\bar{e}(1, 2)$  are conditionally cooperative equilibrium

( best Nash equilibrium) in  $\Gamma_2$  and get  $W_2 = \infty$

Cooperative solution

$$\bar{e}_1 = [(A, B), (B, C)(C, D), (D, E)]$$

$$\bar{e}_2 = [(I, F), (F, J)(J, H), (H, E)]$$

$$K_1(\bar{e}) = 4 , K_2(\bar{e}) = 3$$

$$K_1(\bar{e}) + K_2(\bar{e}) = 7 = V_2$$

We get the result  $V_2 < W_2$

## 2.14 Consider cooperative solution in game $\Gamma_2$ as min maximal time

Consider now another approach to define the cooperative solution. For each strategy profile we define the player  $i$  with maximal time necessary to reach from the  $i(x_0)$  to fixed node  $a$ , then from all strategies profiles we select such strategy profile for which this maximal time is minimal . This strategy profile will be called cooperative mini maximal strategy profile  $\bar{\bar{e}}(\hat{\pi})$  .

$$K_i (\bar{\bar{e}}(\hat{\pi})) = \min_{\pi} \left[ \max_i (\bar{e}^i(\pi)) \right] = R_2 \quad (14)$$

## 2.15 Chart of the algorithm for cooperative solution in game $\Gamma_2$ as mini maximal time

We developed Dijkstra's algorithm to find mini maximal time for any network in  $n$ -player game  $\Gamma_2$  and it is a following chart :

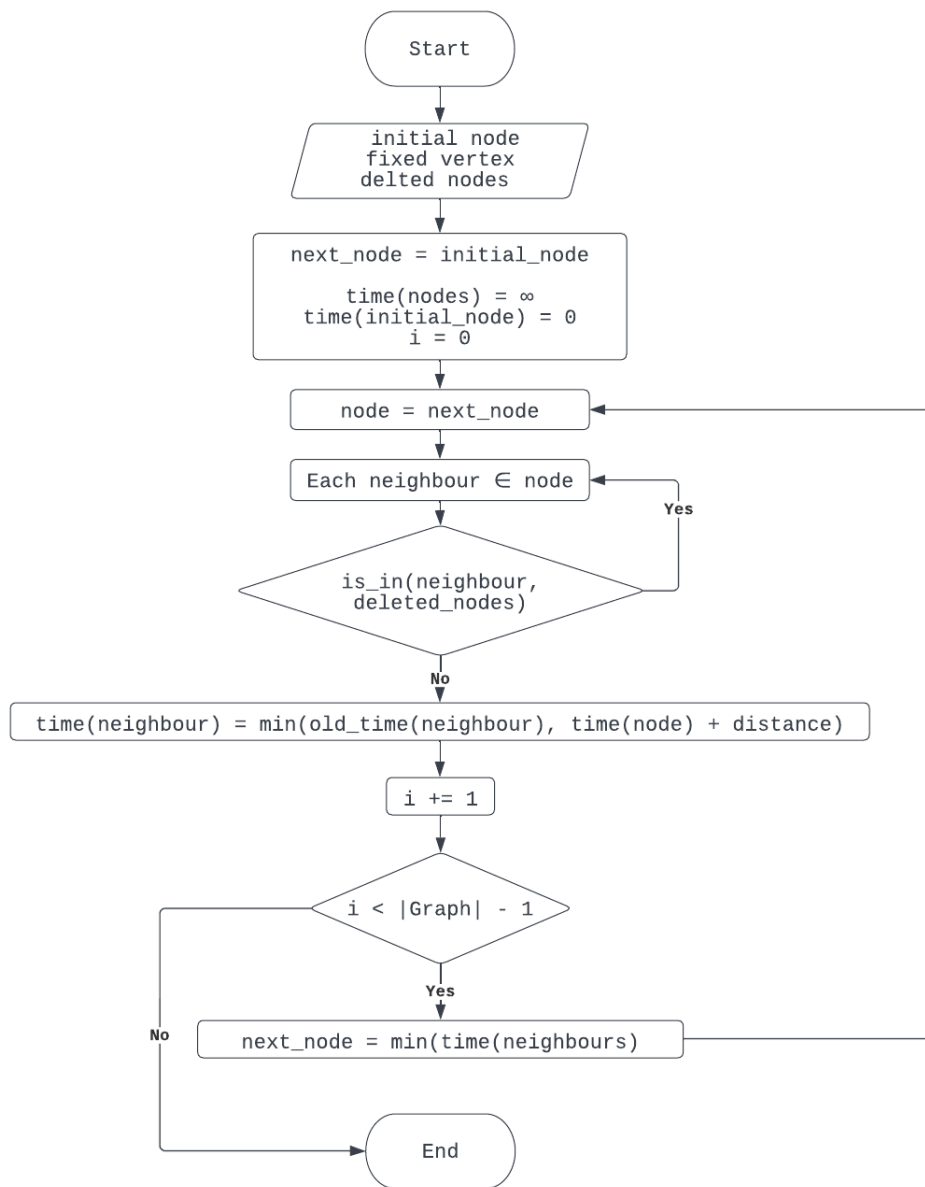


Figure 31:

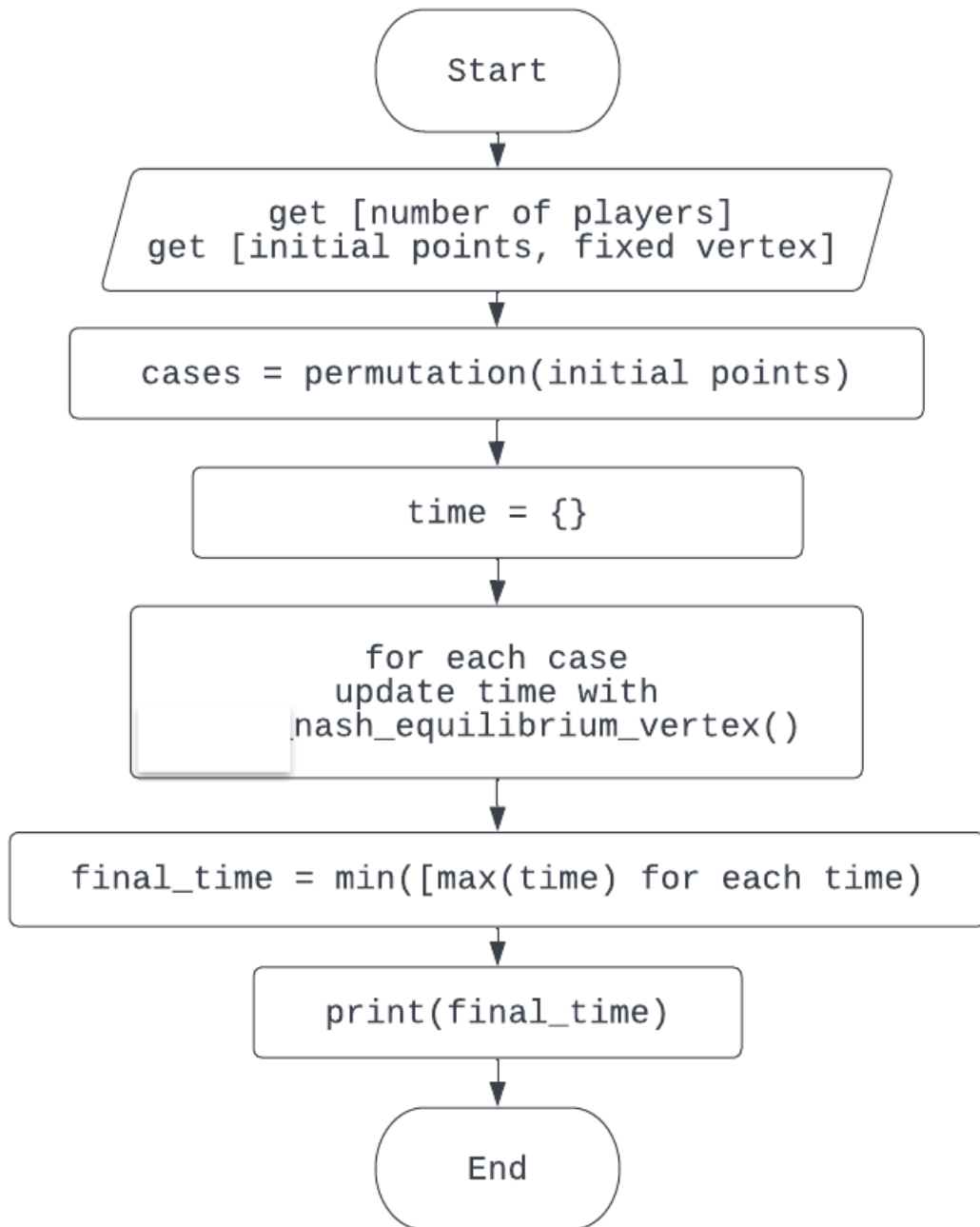


Figure 32:

2.16 Example for cooperative solution in game  $\Gamma_2$  as mini maximal time

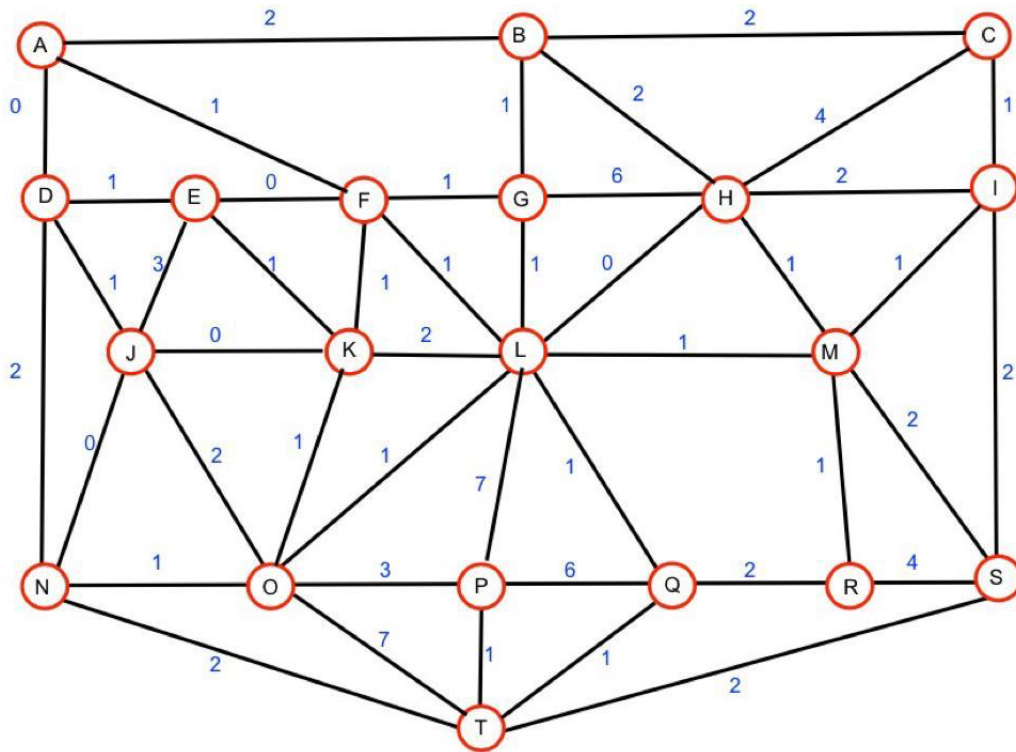


Figure 33: two player in game  $\Gamma_2$

In this figure we denote nodes by capital Latin letters.  $N = \{1, 2\}$  the set  $x(N) = \{A, C\}$ , The transportation times are written in the network on this figure over the arcs and are equal, respectively to

$$\begin{aligned}
&\gamma(A, B) = 2, \gamma(A, F) = 1, \gamma(A, D) = 0, \gamma(B, G) = 1, \\
&v(B, H) = 2, \gamma(B, C) = 2, \gamma(C, H) = 4, \gamma(C, I) = 1, \\
&\gamma(D, N) = 2, \gamma(D, E) = 1, \gamma(D, J) = 1, \gamma(E, F) = 0, \\
&\gamma(E, J) = 3, \gamma(E, K) = 1, \gamma(F, G) = 1, \gamma(F, K) = 1, \\
&\gamma(F, L) = 1, \gamma(G, H) = 6, \gamma(G, L) = 1, \gamma(H, I) = 2, \\
&\gamma(H, M) = 1, \gamma(H, L) = 0, \gamma(J, N) = 0, \gamma(J, K) = 0, \\
&\gamma(J, O) = 2, \gamma(K, L) = 2, \gamma(K, O) = 1, \gamma(L, M) = 1, \\
&\gamma(L, O) = 1, \gamma(L, P) = 7, \gamma(L, Q) = 1, v(M, R) = 1, \\
&\gamma(M, S) = 2, \gamma(M, I) = 1, \gamma(I, S) = 2, \gamma(N, T) = 2, \\
&\gamma(N, O) = 1, \gamma(O, P) = 3, \gamma(O, T) = 7, \gamma(P, T) = 1, \\
&\gamma(P, Q) = 6, \gamma(Q, R) = 2, \gamma(T, Q) = 1, \gamma(T, S) = 2, \gamma(S, R) = 4.
\end{aligned}$$

We find the minimal transportation time for two player  $A, C$  to reach the fixed node  $T$  under condition (paths have no common vertices). Making necessary computation, we get cooperative solution in game  $\Gamma_2$  as mini maximal time as

```

PROBLEMS  OUTPUT  DEBUG CONSOLE  TERMINAL

/Desktop/Networks/Dijkstra (non-cooperative) (nodes)/dijkstra (nodes).py"
Network file: NETWORK
Source points number: 2
Source (1): A
Source (2): D
Destination: S
*****
-- Case 1:  $\pi = \{1, 2\}$  --
=====
== (A) -> (S) ==
time = 5
Shortest path = A -> F -> L -> M -> S
=====
== (D) -> (S) ==
time = 5
Shortest path = D -> J -> N -> T -> S
=====

-- Case 2:  $\pi = \{2, 1\}$  --
=====
== (D) -> (S) ==
time = 5
Shortest path = D -> E -> F -> L -> M -> S
=====
== (A) -> (S) ==
time = 7
Shortest path = A -> B -> C -> I -> S
=====

- Final time = 5
press any key to exit ...

```

Figure 34:

This example shows that in some cases  $R_2 = V_2 = W_2$ . It is interesting to investigate this property in the general case.

### 3 Time consistency problem

#### 3.1 Model

The game takes place on the network  $G = (X, D)$ , where  $X$  is a finite set, called the vertex set and  $D$ — set of pairs of the form  $(y, z)$ , where  $y \in X, z \in X$ , called arcs. Points  $x \in X$  will be called vertices or nodes of the network. On a set of arcs  $D$  a non-negative symmetric real valued function is given  $\gamma(x, y) = \gamma(y, x) \geq 0$ , interpreted for each arc  $(x, y) \in D$  as the time associated with the transition from  $x$  to  $y$  by arc  $(x, y)$ . In this section we consider the case when players from coalitions. Suppose we have  $p$ — coalition  $M_1, \dots, M_k, \dots, M_p$  this coalitions do not intersect and contains same vertices from network  $G$ .

#### 3.2 Description of transportation game

Define  $p$ -player transportation game on network  $G$ . The transportation game  $\Gamma_3$  is system  $\Gamma_3 = \langle G, P, M(P), a \rangle$ , where  $G$ — network,  $P = \{1, \dots, p\}$ — is set of players (coalitions),  $a \in X$  - some fixed node of the network  $G$ .  $M(P)$  - subset of coalitions of network  $G$ ,  $M(P) = \{1(M), 2(M), \dots, k(M), \dots, p(M)\}$ , indicating the coalitions in which players are located in  $M(P)$  at the beginning of the game process (the initial position of the players(coalitions)). We will say that the paths of players(coalitions)  $h^{M'}$  and  $h^{M''}$  do not intersect and write  $h^{M'} \cap h^{M''} = \emptyset$ , if they do not have common arcs. Denoted this game as  $\Gamma_3$ .

#### 3.3 Strategies in $\Gamma_3$ .

The set  $M_k = \{i_1^k, \dots, i_r^k, \dots, i_{r_k}^k\}$  in network  $G$ , we call coalition. The Strategies of coalition are defined as  $M_k = \{i_1^k, \dots, i_r^k, \dots, i_{r_k}^k\}$  as any path connecting his initial position( initial position of players from  $M_k$ ) with a fixed node  $a$ . The paths of players inside coalition may intersect.

Denote as  $h^{M_k} = \{h^{i_1^k}, \dots, h^{i_r^k}, \dots, h^{i_{r_k}^k}\}$ . ,where  $\{h^{i_1^k}, \dots, h^{i_r^k}, \dots, h^{i_{r_k}^k}\}$  are

strategies of players  $\{i^k_1, \dots, i^k_r, \dots, i^k_{r_k}\}$  in coalition  $M_k$ .

$h^{i^k_r} = \{(x^k_{0r}, x^k_{1r}), (x^k_{1r}, x^k_{2r}), \dots, (x^k_{l_r-1}, a)\}$ , are the strategies of player  $i^k_r$  (inside coalition  $M_k$ ) and  $x^k_{0r}$  is initial position of player  $i^k_r$  inside coalition  $M_k$ .

$l_r$  is a number of arc of  $h^{i^k_r}$  for player  $i^k_r$  inside coalition  $M_k$ . The strategies of coalition  $M_k$  have the form:

$$h^{M_k} = [ \{ (x^k_{01}, x^k_{11}), (x^k_{11}, x^k_{21}), \dots, (x^k_{l_1-1}, a) \}, \dots, \dots, \{ (x^k_{0r}, x^k_{1r}), (x^k_{1r}, x^k_{2r}), \dots, (x^k_{l_r-1}, a) \}, \dots, \dots, \{ (x^k_{0r_k}, x^k_{1r_k}), (x^k_{1r_k}, x^k_{2r_k}), \dots, (x^k_{l_{r_k}-1}, a) \} ].$$

A bunch of all strategies of  $M_k$  we denote by  $H^{M_k}$

### 3.4 Admissible strategy profiles in $\Gamma_3$

The strategy profiles  $h^M = (h^{M_1}, \dots, h^{M_p}), h^{M_1} \in H^{M_1}, \dots, h^{M_p} \in H^{M_p}$  are called admissible if the paths  $h^{M_{k_i}}$  and  $h^{M_{k_j}}$  not intersect ( not contain common arcs).  $h^{M_{k_i}} \cap h^{M_{k_j}} = \emptyset, k_i \neq k_j$ . The set of all admissible strategy profiles is denoted by  $H^M$ .

### 3.5 Cost function in $\Gamma_3$

In this section we define for each arc  $(x^k_{fm}, x^k_{f+1m})$  the values of function  $\gamma_i(x^k_{fm}, x^k_{f+1m})$  are equal to the cost which necessary to reach the node  $x^k_{f+1m}$  from node  $x^k_{fm}$  by player  $M_k$  (coalition  $M_k$ ) is equal to

$$C_{M_k}(h^M) = \sum_{r=1}^{r_k} \sum_{f=0}^{l_m-1} \gamma_i(x^k_{fm}, x^k_{f+1m}) = C(h^{\bar{M}_k}) \quad (15)$$

### 3.6 Nash equilibrium between coalitions $M_1, \dots, M_k, \dots, M_p$ in $\Gamma_3$ (paths of two different coalitions have no common arcs)

In the game  $\Gamma_3$  the strategy profile  $(\bar{h}^M = \bar{h}^{M_1}, \dots, \bar{h}^{M_p})$  is called a Nash equilibrium, if  $C_{M_k}(\bar{h}^M \parallel h^{M_k}) \geq C_{M_k}(\bar{h}^M)$  holds for all admissible strategy profiles  $(\bar{h}^M \parallel h^{M_k})$



$\in H^M$  and  $k \in P$ .

Let  $\pi$  be some permutation of numbers  $1, \dots, p, \pi = (M_{k_1}, \dots, M_{k_p})$ . Consider an auxiliary transportation problem on the network  $G$  for player(coalition)  $M_{k_1}$ . Find the path in the network  $G$ , minimizing the player (coalition)  $M_{k_1}$  cost to each from initial position to fixed node  $a \in X$ . Denote the path that solves this problem by  $h^{\bar{M}_{k_1}}$

$$C(h^{\bar{M}_{k_1}}) = \min_{h^{M_{k_1}} \in H^{M_{k_1}}} C(h^{M_{k_1}}). \quad (16)$$

Remind that the players inside the coalition may use paths with common arcs. Denote by  $G \setminus h^{\bar{M}_{k_1}}$  a subnetwork not containing arcs  $h^{\bar{M}_{k_1}}$ . Consider an auxiliary transportation problem for player(coalition)  $M_{k_2}$  on network  $G \setminus h^{\bar{M}_{k_1}}$ . Find the path in subnetwork  $G \setminus h^{\bar{M}_{k_1}}$ , which minimizing the player (coalition)  $M_{k_2}$  cost to reach from his initial position to fixed node  $a \in X$ . Denote the path that solves this problem by  $h^{\bar{M}_{k_2}}$

$$C(h^{\bar{M}_{k_2}}) = \min_{h^{M_{k_2}} \in H^{M_{k_2}}} C(h^{M_{k_2}}). \quad (17)$$

Proceeding further in a similar way, we introduce into consideration the subnetworks of the network  $G$ , that do not containing arcs which belong to strategy path  $h^{\bar{M}_{k_1}}, \dots, h^{\bar{M}_{k_{m-1}}}$ . Consider the auxiliary transportation problem of the player  $M_{k_m}$  on the network network  $G \setminus \cup_{l=1}^{m-1} h^{\bar{M}_{k_l}}$ . Find the subnetwork  $G \setminus \cup_{l=1}^{m-1} h^{\bar{M}_{k_l}}$ , minimizing the player (coalition)  $M_{k_m}$  cost to reach the node  $a \in X$ . Denote the path that solves this problem by  $h^{\bar{M}_{k_m}}$

$$C(h^{\bar{M}_{k_m}}) = \min_{h^{M_{k_m}} \in H^{M_{k_m}}} C(h^{M_{k_m}}). \quad (18)$$

As a result, we get a sequence of paths  $h^{\bar{M}_{k_1}}, \dots, h^{\bar{M}_{k_p}}$ , minimizing the players (coalitions)  $M_{k_1}, M_{k_2}, \dots, M_{k_m}, \dots, M_{k_p}$  cost on subnetworks:

$$G, G \setminus h^{\bar{M}_{k_1}}, \dots, G \setminus \cup_{l=1}^{m-1} h^{\bar{M}_{k_l}}, \dots, G \setminus \cup_{l=1}^{m-1} h^{\bar{M}_{k_l}}.$$

The sequence of bonages of paths  $h^{\bar{M}_{k_1}}, \dots, h^{\bar{M}_{k_m}}, \dots, h^{\bar{M}_{k_p}}$  by construction consist of pairwise non-intersecting arcs, and each of them  $h^{\bar{M}_{k_l}} \in H^{\bar{M}_{k_l}}$ . Therefore the strategy profile  $(h^{\bar{M}_{k_1}}, \dots, h^{\bar{M}_{k_m}}, \dots, h^{\bar{M}_{k_p}}) = h^{\bar{M}}(\pi) \in H^M$  is admissible in  $\Gamma_3$ .

### 3.7 Equilibrium strategy profile

**Theorem :** The strategy profile  $h^{\bar{M}}(\pi) \in H^M$  is an equilibrium strategy profile in  $\Gamma_3$  for any permutation  $\pi$ .

**Proof :** Consider the strategy profile.  $[h^{\bar{M}}(\pi) || h^{M_{k_m}}]$ , where  $h^{M_{k_m}} \neq \bar{h}^{M_{k_m}}, h^{M_{k_m}} \in H^{M_{k_m}}, [h^{\bar{M}}(\pi) || h^{M_{k_m}}] \in H^M$ . By construction  $\bar{h}^{M_{k_m}}$  is determined from the condition

$$C(\bar{h}^{M_{k_m}}) = \min_{h^{M_{k_m}} \in G \setminus \bigcup_{l=1}^{m-1} \bar{h}^{M_{k_l}}} C(h^{M_{k_m}}),$$

However, the strategy profile  $[h^{\bar{M}}(\pi) || h^{M_{k_m}}]$  is admissible (if  $h^{M_{k_m}} \in G \setminus \bigcup_{l=1}^{m-1} \bar{h}^{M_{k_l}}$ ) and therefore  $C(\bar{h}^{M_{k_m}}) \leq C(h^{M_{k_m}}) = C_{M_{k_m}}[h^{\bar{M}}(\pi) || h^{M_{k_m}}]$ ,  $C(\bar{h}^{M_{k_m}}) = C_{M_{k_m}}(h^{\bar{M}}(\pi))$ , and  $C_{M_{k_m}}[h^{\bar{M}}(\pi)] \leq C_{M_{k_m}}[h^{\bar{m}}(\pi) || h^{M_{k_m}}]$  for all  $[h^{\bar{M}}(\pi) || h^{M_{k_m}}] \in H^M$ , which proves the theorem.

This theorem indicates a rich family of pure strategy equilibrium profiles in  $\Gamma_3$  depending on permutation  $\pi$ . Thus, in  $\Gamma_3$  we have at least  $n!$  equilibrium strategy profiles in pure strategies. If the initial state of players (coalitions) are different.

### 3.8 Best Nash equilibrium in $\Gamma_3$

The strategy profile  $h^{\bar{M}}(\hat{\pi})$  is called a best equilibrium if

$$\sum_{k=1}^p C_{M_k}(h^{\bar{M}}(\hat{\pi})) = \min_{\pi} \sum_{k=1}^p C_{M_k}(h^{\bar{M}}(\pi)) = W_3 \quad (19)$$

### 3.9 Cooperative solution in game $\Gamma_3$

However, there are other Nash equilibrium profiles in  $\Gamma_3$ . Consider the strategy profile  $\bar{h}^{\bar{M}}$ , solving the minimization problem

$$\min_{h^M} \sum_{k=1}^P C_{M_k}(h^M) = \sum_{k=1}^P C_{M_k}(\bar{h}^{\bar{M}}) = V_3 \quad (20)$$

We can simply show that  $\bar{h}^{\bar{M}}$  is also a Nash equilibrium strategy profile. Because if one player changes his strategy and other players do not change their strategies his time under this condition will be more than equal of his time in case has not changed his strategy. Consider the strategy profile  $(\bar{h}^{\bar{M}} = h^{\bar{M}_1}, \dots, h^{\bar{M}_K}, \dots, h^{\bar{M}_P})$  if player  $i$  change his strategy, we get  $\sum_{k=1}^P C_M(\bar{h}^{\bar{M}} \parallel h^{M_k}) \geq \sum_{k=1}^P C_{M_k}(\bar{h}^{\bar{M}})$

$$C(h^{\bar{M}_1}) + C(h^{\bar{M}_2}) + \dots + C(h^{M_k}) + \dots + C(h^{\bar{M}_P}) \geq C(h^{\bar{M}_1}) + C(h^{\bar{M}_2}) + \dots + C(h^{\bar{M}_k}) + \dots + C(h^{\bar{M}_P})$$

so  $C(h^{M_k}) \geq C(h^{\bar{M}_k})$ . We call the strategy profile  $\bar{h}^{\bar{M}}$  a cooperative equilibrium in  $\Gamma_3$ . In some cases  $V_3 = W_3$ , (see the example)

### 3.10 Optimal cooperative trajectory.

Remind the definition of cooperative path (coalition) (3.9)

$$\bar{h}^M = [\{(\bar{x}_{01}^{M_1}, \bar{x}_{11}^{M_1}), (\bar{x}_{11}^{M_1}, \bar{x}_{21}^{M_1}), \dots, (\bar{x}_{l_1-1}^{M_1}, a)\}, \dots, \{(\bar{x}_{0i}^{M_k}, \bar{x}_1^{M_k}), (\bar{x}_{1k}^{M_k}, \bar{x}_{2k}^{M_k}), \dots, (\bar{x}_{l_k-1}^{M_k}, a)\}, \dots, \{(\bar{x}_{0p}^{M_p}, \bar{x}_{1p}^{M_p}), (\bar{x}_{1p}^{M_p}, \bar{x}_{2p}^{M_p}), \dots, (\bar{x}_{l_p-1}^{M_p}, a)\}], \text{ where } L = \max_{1 \leq k \leq p} l_k.$$

Denote  $\bar{\bar{x}}(r)$  cooperative trajectories corresponding to cooperative path  $\bar{h}^M$ .

$$\bar{\bar{x}} = (\bar{\bar{x}}_{01}^{M_1}, \bar{\bar{x}}_{11}^{M_1}, \bar{\bar{x}}_{21}^{M_1}, \dots, \bar{\bar{x}}_{l_1-1}^{M_1}, a), \dots, (\bar{\bar{x}}_{0k}^{M_k}, \bar{\bar{x}}_{1k}^{M_k}, \bar{\bar{x}}_{2k}^{M_k}, \dots, \bar{\bar{x}}_{l_k-1}^{M_k}, a), \dots, (\bar{\bar{x}}_{0p}^{M_p}, \bar{\bar{x}}_{1p}^{M_p}, \bar{\bar{x}}_{2p}^{M_p}, \dots, \bar{\bar{x}}_{l_p-1}^{M_p}, a)$$

The subgame starting from state  $\bar{\bar{x}}(r) = (\bar{\bar{x}}_{r1}^{M_1}, \dots, \bar{\bar{x}}_{rk}^{M_k}, \dots, \bar{\bar{x}}_{rp}^{M_p})$ ,

where  $\bar{x}_{rk}^{M_k} = (\bar{x}_{0k}^{M_k}, \bar{x}_{1k}^{M_k}, \bar{x}_{2k}^{M_k}, \dots, \bar{x}_{l_k-1}^{M_k}, a)$ ,  $k = 1, \dots, P$ , and  $r$  stage number for players(coalitions).

### 3.11 The proportional solution for coalition in game $\Gamma_3$

In the cooperative version of the game between coalitions we suppose that all players (coalitions) jointly minimize the total costs and this minimal total cost we denote by  $V(P)$ . As previous section the problem how to allocate this total minimal cost between players (coalitions). In our sitting we will use as optimality principle the proportional solution[17]. We have  $p$ -player (coalitions) in  $\Gamma_3$  want to reach the fixed node in network in minimal cost (sum of the costs necessary to reach the fixed node by all players(coalitions)). In such way that the corresponding paths of coalitions do not contain common arcs. The proportional solution defined as (see [17]): The proportional solution in cooperative game  $\gamma_3$  is defined in a classical way:

$$\tilde{\varphi}_{M_k}(\bar{x}(r), r) = \frac{V(M_k; \bar{x}(r), r)}{\sum_{k=1}^p V(M_k; \bar{x}(r), r)} V(P; \bar{x}(r), r); \quad K \in P$$

$\tilde{\varphi}_{M_k}(\bar{x}(r), r)$ : is the proportional solution for player  $M_k$  along his trajectories  $\bar{x}(r)$ .

$V(P; \bar{x}(r), r)$  : is a minimal total cost for all players jointly (cooperative solution) along cooperative trajectories  $\bar{x}(r)$ .

$V(M_k; \bar{x}(r), r)$  : is a minimal total cost for player  $M_k$  along cooperative trajectories  $\bar{x}(r)$ .

It is shown on example  $\tilde{\varphi}_{M_k}(\bar{x}(0), 0) \neq \tilde{\varphi}_{M_k}(\bar{x}(1), 1)$  (one cost out).

### 3.12 The Shapley value in game $\Gamma_3$

Let we have  $V(S); S \subset P$  and  $V(M_1), V(M_2)$  where  $V(M_1) + V(M_2) \geq V(P)$  and  $V(S \cup T) \leq V(S) + V(T)$ , And  $p = |P|, S = |S|$  where  $S \subset P$ , And  $S \cap T = \emptyset$

The Shapley value  $Sh = \{Sh_{M_k}\}_{k \in N}$  in cooperative game  $\Gamma_3$  is a vector, such

that(see[16]):

$$Sh_{M_k}(\bar{\bar{x}}(r), r) = \sum_{M_k \in S \subset P} \frac{(p-s)!(s-1)!}{p!} (V(S, \bar{\bar{x}}(r), r) - V(S \setminus \{M_k\}, \bar{\bar{x}}(r), r)) \quad (21)$$

$Sh_{M_k}(\bar{\bar{x}}(r), r)$ : is the Shapley value for player  $M_k$  along his trajectories  $\bar{\bar{x}}(r)$ .

$V(S; \bar{\bar{x}}(r), r)$  : is a minimal total cost for subset of players jointly (cooperative solution) along cooperative trajectories  $\bar{\bar{x}}(r)$ .

$V(S \setminus \{M_k\}, \bar{\bar{x}}(r), r)$ : is minimal total cost for all subset of players(coalitions) jointly (cooperative solution ) without player  $M_k$  along his trajectories  $\bar{\bar{x}}(r)$ .

If we have 2 players(coalitions) the formula of the Shapley value will be:

$$Sh_{M_1}(\bar{\bar{x}}(r), r) = V(M_1, \bar{\bar{x}}(r), r) - \frac{V(M_1, \bar{\bar{x}}(r), r) + V(M_2, \bar{\bar{x}}(r), r) - V((M_1, M_2), \bar{\bar{x}}(r), r)}{2}$$

$$Sh_{M_2}(\bar{\bar{x}}(r), r) = V(M_2, \bar{\bar{x}}(r), r) - \frac{V(M_2, \bar{\bar{x}}(r), r) + V(M_1, \bar{\bar{x}}(r), r) - V((M_1, M_2), \bar{\bar{x}}(r), r)}{2}$$

And we will get  $Sh_{M_1}(\bar{\bar{x}}(r), r) + Sh_{M_2}(\bar{\bar{x}}(r), r) = V((M_1, M_2), \bar{\bar{x}}(r), r)$

How we defined the value of  $V(S); S \subset P$  in game if  $P = \{1, 2\}$

Table 2:

Value of $V(S); S \in P$			
<b>FIRST CASE</b>	$(P S)$ then $S$	$V^T(M_1)$	The value at $\pi = (2, 1)$
		$V^T(M_2)$	The value at $\pi = (1, 2)$
<b>SECOND CASE</b>	$S$ then $(P S)$	$V^T(M_1)$	The value at $\pi = (1, 2)$
		$V^T(M_2)$	The value at $\pi = (2, 1)$

It is shown on example the characteristic function of the Shapely value is not time consistent in  $\Gamma_3$  .

$Sh_{M_k}(\bar{\bar{x}}(0), 0) \neq Sh_{M_k}(\bar{\bar{x}}(1), 1) + \text{one cost out}$

### 3.13 Two stage solution concept in $\Gamma_3$

We consider the solution by the following :

**First approach:** cooperative game between players (coalitions), then find Proportional solution  $\tilde{\varphi}_{M_k}$  in  $\Gamma_3$ . This solution consider as loses of every given coalition , then the problem how to distribute this loses between members of coalition. For this reason we compute the Shapley value and it is necessary to define the characteristic function for players inside the coalition. The characteristic function is defined in following way : suppose  $S \subset P$  then  $V(S)$  can be taken as the loses of  $S$  in some fixed Nash equilibrium (under fixed permutation) in the game played by (coalitions)  $S$  with other players as individual players( we may suppose that the strategies of players do not have common arcs ). Denote the Shapley value inside coalition is  $sh_i(M_k)$ ;  $M_k \subset S$ . We decide to allocate the loses as

$$\psi_i(M_k) = \frac{sh_i(M_k)}{\sum_{i=1}^{p_k} sh_i(M_k)} \tilde{\varphi}_{M_k}; \quad k \in \{1, \dots, p\}. \quad (22)$$

**Second approach:** cooperative game between players (coalition), then find the Shapley value  $sh_{M_k}$  in  $\Gamma_3$ . This solution consider as loses every given coalition , then the problem how to distribute this loses between members of coalition. For this reason we compute the proportional solution it is necessary to define the characteristic function for players inside the coalition. The characteristic function is defined in following way : suppose  $S \subset P$  then  $V(S)$  can be taken as the loses of coalition  $S$  in some fixed Nash equilibrium (under fixed permutation) in the game played by (coalitions)  $S$  with other players as individual players( we may suppose that the strategies of players do not have common arcs ). Denote the Proportional

solution inside coalition is  $\tilde{\varphi}_i(M_k)$ ;  $M_k \subset S$ . We decide to allocate the loses as

$$\theta_i(M_k) = \frac{\tilde{\varphi}_i(M_k)}{\sum_{i=1}^{p_k} \tilde{\varphi}_i(M_k)} sh_{M_k}; \quad k \in \{1, \dots, p\}. \quad (23)$$

### 3.14 Example (time consistency problem game $\Gamma_3$ ):

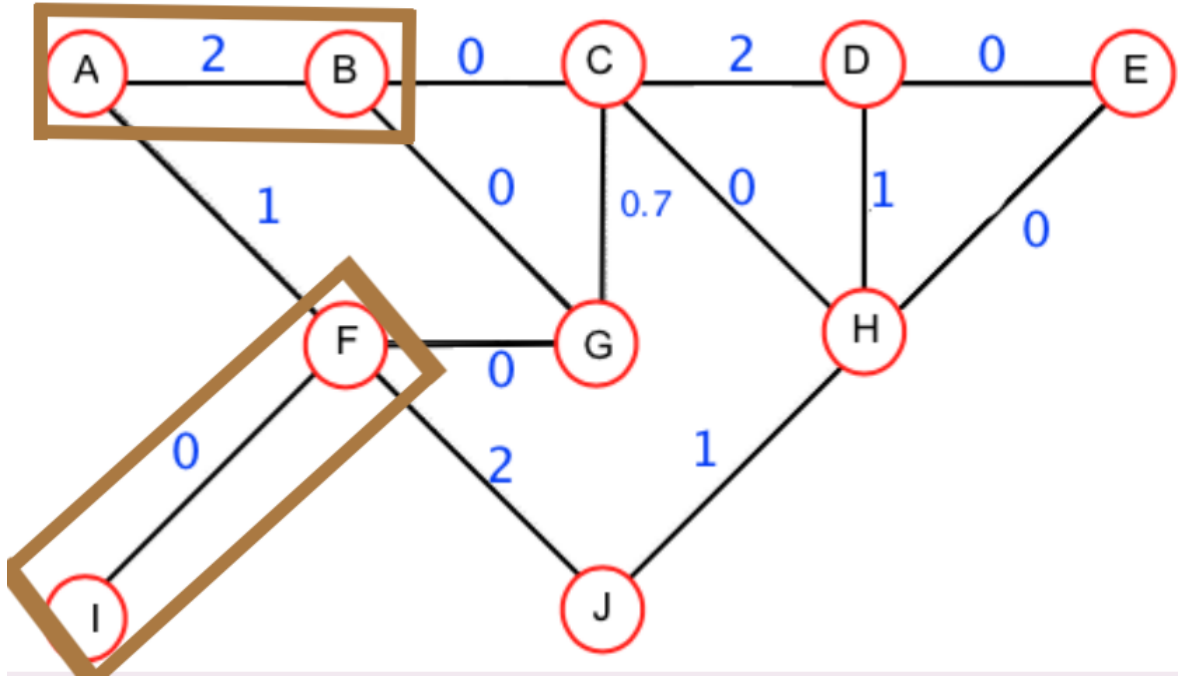


Figure 35: two player in game  $\Gamma_3$

In this figure we denote nodes by capital Latin letters.  $P = \{1, 2\}$  the coalitions  $M = \{M_1, M_2\}$ ;  $M_1 = A, B, M_2 = I, F$

Two player (coalitions) want to reach the fixed node E under condition (paths have no common arcs).

The transportation times are written in the network in this figure over the arcs and are equal, respectively to

$$\begin{aligned}
\gamma(A, B) &= 2, \gamma(A, F) = 1, \gamma(B, C) = 0, \gamma(B, G) = 0, \\
\gamma(C, D) &= 2, \gamma(C, H) = 0, \gamma(C, G) = 0.7, \gamma(D, E) = 0, \\
\gamma(D, H) &= 1, \gamma(I, F) = 0, \gamma(F, G) = 0, \gamma(F, J) = 2, \\
\gamma(J, H) &= 1, \gamma(H, E) = 0,
\end{aligned}$$

. Non- cooperative solution

For permuation :  $\pi = \{1, 2\}$

$$h^{\bar{M}_1} = [(A, F), (F, G)(G, B), (B, C)(C, H), (H, E)], [(B, C), (C, H)(H, E)]$$

$$C_{M_1}(h^{\bar{M}}) = 1 + 0 = 1$$

$$h^{\bar{M}_2} = [(I, F), (F, J)(J, H), (H, D)(D, E)], [(F, J)(J, H), (H, D)(D, E)]$$

$$C_{M_2}(h^{\bar{M}}) = 4 + 4 = 8$$

For permuation :  $\pi = \{2, 1\}$

$$h^{\bar{M}_2} = [(I, F), (F, G)(G, B), (B, C)(C, H), (H, E)], [(F, G)(G, B), (B, C)(C, H), (H, E)]$$

$$C_{M_2}(h^{\bar{M}}) = 0 + 0 = 0$$

$$h^{\bar{M}_1} = [(A, F), (F, J)(J, H), (H, D)(D, E), (H, E)],$$

$$[(B, A), (A, F), (F, J)(J, H), (H, D)(D, E), (H, E)]$$

$$C_{M_1}(h^{\bar{M}}) = 5 + 7 = 12$$

Thus , both equilibrium  $h^{\bar{M}}(2, 1)$  and  $h^{\bar{M}}(1, 2)$  are conditionally cooperative equilibrium

( best Nash equilibrium) in  $\Gamma_3$  and get  $W_3 = 9$

Cooperative solution

$$h^{\bar{\bar{M}}_1} = [(A, B), (B, C)(C, D), (D, E)], [(B, C)(C, D), (D, E)]$$

$$C_{M_1}(h^{\bar{M}}) = 4 + 2 = 6$$

$$h^{\bar{\bar{M}}_2} = [(I, F), (F, G)(G, C), (C, H)(H, E)], [(F, G)(G, C), (C, H)(H, E)]$$

$$C_{M_2}(h^{\bar{M}}) = 0.7 + 0.7 = 1.4$$

$$C_{M_1}(h^{\bar{M}}) + C_{M_2}(h^{\bar{M}}) = 6 + 1.4 = 7.4 = V_3$$



**We get the result  $V_3 < W_3$**

**The proportional solution in game  $\Gamma_3$**

At  $r = 0, \pi = (1, 2)$

$$\tilde{\varphi}_{M_1}(\bar{x}(0), 0) = (1/9)7.4 = 0.822, \quad \tilde{\varphi}_{M_2}(\bar{x}(0), 0) = (8/9)7.4 = 6.578$$

At  $r = 0, \pi = (2, 1)$

$$\tilde{\varphi}_{M_1}(\bar{x}(0), 0) = (12/12)7.4 = 7.4, \quad \tilde{\varphi}_{M_2}(\bar{x}(0), 0) = (0/12)7.4 = 0$$

At  $r = 1, \pi = (1, 2)$

$$\tilde{\varphi}_{M_1}(\bar{x}(1), 1) = (0/6)5.4 = 0, \quad \tilde{\varphi}_{M_2}(\bar{x}(1), 1) = (6/6)5.4 = 5.4$$

At  $r = 1, \pi = (2, 1)$

$$\tilde{\varphi}_{M_1}(\bar{x}(1), 1) = (9/9)5.4 = 5.4, \quad \tilde{\varphi}_{M_2}(\bar{x}(0), 0) = (0/12)5.4 = 0$$

**Compare the results**

$$\tilde{\varphi}_{M_1}(\bar{x}(1), 1) + 1 = 1 \neq \tilde{\varphi}_{M_1}(\bar{x}(0), 0) = 0.822$$

$$\tilde{\varphi}_{M_2}(\bar{x}(1), 1) + 2 = 7.4 \neq \tilde{\varphi}_{M_2}(\bar{x}(0), 0) = 6.578$$

$$\tilde{\varphi}_{M_1}(\bar{x}(1), 1) + 3 = 8.4 \neq \tilde{\varphi}_{M_1}(\bar{x}(0), 0) = 7.4$$

$$\tilde{\varphi}_{M_2}(\bar{x}(1), 1) + 0 = 0 \neq \tilde{\varphi}_{M_2}(\bar{x}(0), 0)$$

The characteristic function of the proportional solution is not time consistent in  $\Gamma_3$

**The Shapley value in game  $\Gamma_3$**

At  $r = 0, \pi = (1, 2)$

$$Sh_{M_1}(\bar{x}(0), 0) = 12 - \frac{12 + 8 - 7.4}{2} = 5.7$$

$$Sh_{M_2}(\bar{x}(0), 0) = 8 - \frac{8 + 12 - 7.4}{2} = 1.7$$

At  $r = 0, \pi = (2, 1)$

$$Sh_{M_1}(\bar{x}(0), 0) = 1 - \frac{1 + 0 - 7.4}{2} = 4.2$$

$$Sh_{M_2}(\bar{x}(0), 0) = 0 - \frac{0 + 1 - 7.4}{2} = 3.2$$

At  $r = 1, \pi = (1, 2)$

$$Sh_{M_1}(\bar{x}(1), 1) = 9 - \frac{9 + 6 - 5.7}{2} = 2.85$$

$$Sh_{M_2}(\bar{x}(1), 1) = 6 - \frac{6 + 9 - 5.7}{2} = 1.35$$

At  $r = 1, \pi = (2, 1)$

$$Sh_{M_1}(\bar{x}(1), 1) = 1 - \frac{1 + 0 - 5.7}{2} = 3.35$$

$$Sh_{M_2}(\bar{x}(1), 1) = 0 - \frac{0 + 1 - 5.7}{2} = 2.35$$

**Compare the results**

$$Sh_{M_1}(\bar{x}(1), 1) + 1 = 2.85 + 1 = 3.85 \neq 5.7 = Sh_{M_1}(\bar{x}(0), 0)$$

$$Sh_{M_2}(\bar{x}(1), 1) + 2 = 1.35 + 2 = 3.35 \neq 1.7 = Sh_{M_2}(\bar{x}(0), 0)$$

$$Sh_{M_1}(\bar{x}(1), 1) + 3 = 3.35 + 3 = 6.35 \neq 4.2 = Sh_{M_1}(\bar{x}(0), 0)$$

$$Sh_{M_2}(\bar{x}(1), 1) + 0 = 2.35 + 0 = 2.35 \neq 3.2 = Sh_{M_2}(\bar{x}(0), 0)$$

The characteristic function of the Shapley value is not time consistent in  $\Gamma_3$ .

**Two stage solution concept in  $\Gamma_3$**

In the case best Nash equilibrium  $\pi = (1, 2)$  we get :

$$sh_1(M_1) = 1, sh_2(M_1) = 0, sh_1(M_2) = 4, sh_2(M_2) = 4,$$

$$\tilde{\varphi}_{M_1} = 0.822, \tilde{\varphi}_{M_2} = 6.578$$

$$\text{So } \psi_1(M_1) = (0.822)(1) = 0.822, \quad \psi_2(M_1) = (0.82)(0) = 0$$

$$\psi_1(M_2) = (6.578)(4/8) = 3.289, \quad \psi_2(M_2) = (6.578)(4/8) = 3.289$$

$$\tilde{\varphi}_1(M_1) = 1, \tilde{\varphi}_2(M_1) = 0, \quad \tilde{\varphi}_3(M_2) = 4, \tilde{\varphi}_2(M_2) = 4,$$

$$h_{M_1} = 5.7, sh_{M_2} = 1.7$$

$$\text{So } \theta_1(M_1) = (5.7)(1/1) = 5.7, \quad \theta_2(M_1) = (5.7)(0) = 0$$

$$\theta_1(M_2) = (1.7)(4/8) = 0.85, \quad \theta_2(M_2) = (1.7)(4/8) = 0.85$$

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# Appendix A

## The minimum time algorithm for one player in $\Gamma_1$

```
1      # — Modules — #
2      from sys import maxsize
3      from heapq import heapify, heappush
4      from json import loads
5      from os import path
6
7      # ————— #
8      FILE_PATH = path.dirname(path.abspath(__file__))
9      # ————— #
10
11     # Debugging function
12     def debug(current_node, nodes, visited, min_heap):
13         print(f"====>_Node_{current_node}<====")
14         for node, data in nodes.items():
15             print(f"—_Node_{node}_—")
16             for key, value in data.items():
17                 print(f"{key}_=>_{value}")
18                 print(f"visited->_{visited}")
19                 print(f"min_heap->_{min_heap}")
20         print(f'—————_Next_—————')
```

```

21
22     # Print results
23     def print_results(result, source, destination, N=40):
24
25         sp_cost, sp = result
26
27         print(f"====({source})->({destination})====")
28
29         if (sp_cost == maxsize):
30             print("Cost=infinity")
31             print("Can't find path")
32             print("="*N)
33         else:
34             shortest_path = " -> ".join(sp)
35             print(f"Cost={sp_cost}")
36             print(f"Shortest path={shortest_path}")
37             print("="*N)
38         # ----- #
39
40     # MAIN ALGORITHM
41     def dijkstra(graph, src, dest, Debug=False):
42
43         # Make node data
44         all_nodes = set()
45         nodes = {}
46         for node in graph:
47             nodes[node] = {"cost": maxsize, "pred": []}
48         all_nodes.add(node)
49
50         # Assign cost for source point to 0
51         nodes[src]["cost"] = 0
52
53         # visited nodes
54         visited = set()

```



```

55
56     # Assign node to src
57     node = src
58     for _ in range(len(nodes) - 1):
59
60         if (node not in visited):
61             visited.add(node)
62
63         # Get current node cost
64         current_cost = nodes[node]["cost"]
65
66         # Create "Min_Heap"
67         min_heap = []
68
69         # Check all neighbors
70         neighbors = graph[node]
71         for neighbor, distance in neighbors.items():
72
73             if (neighbor not in visited):
74                 old_cost = nodes[neighbor]["cost"]
75                 cost = current_cost + distance
76
77             # Change node cost
78             if (cost < old_cost):
79                 nodes[neighbor]["cost"] = cost
80                 nodes[neighbor]["pred"] = nodes[node]["pred"] + [node]
81
82             heappush(min_heap, (nodes[neighbor]["cost"], neighbor))
83
84         # Check if heap is empty to push unvisited nodes to it
85         if (len(min_heap) == 0):
86             not_visited = list(all_nodes - visited)
87             for node in not_visited:
88                 heappush(min_heap, (nodes[node]["cost"], node))

```

```

89
90     heapify(min_heap)
91
92     # Debug
93     if Debug:
94         debug(node, nodes, visited, min_heap)
95
96     # Reassign source node
97     node = min_heap[0][1]
98
99     # ----- Return Results ----- #
100    shortest_path_cost = nodes[dest]["cost"]
101    shortest_path = nodes[dest]["pred"] + [dest]
102
103    return shortest_path_cost, shortest_path
104
105
106    if (__name__ == "__main__"):
107
108        network_file = input("Network_file:_").strip()
109        source = input("Source:_").strip().title()
110
111        # Input
112        with open(path.join(FILE_PATH, f"{network_file}.json"), "r") as f:
113            graph = loads(f.read())
114
115            destinations = [d for d in graph]
116
117            print("*"*60)
118
119            # Dijkstra
120            for destination in destinations:
121
122                result = dijkstra(graph, source, destination)

```

```
123
124     # print results
125     print_results(result, source, destination)
126
127
128     input("press any key to exit ... ")
```

## Appendix B

The minimum time algorithm for  $n$ -  
player case in  $\Gamma_1$ (best Nash  
equilibrium(arcs))

```
1      # — Modules — #
2      from sys import maxsize
3      from heapq import heapify, heappush
4      from json import loads
5      from os import path
6
7      # ————— #
8      FILE_PATH = path.dirname(path.abspath(__file__))
9      # ————— #
10
11     # Debugging function
12     def debug(current_node, nodes, visited, min_heap):
13         print(f"====>_Node_{current_node}<====")
14         for node, data in nodes.items():
15             print(f"—_Node_{node}_—")
16             for key, value in data.items():
17                 print(f"{key}_={value}")
```

```

18     print(f"visited->{visited}")
19     print(f"min_heap->{min_heap}")
20     print('-----Next-----')
21
22     # Print results
23     def print_results(result, source, destination, N=40):
24
25         sp_cost, sp = result
26
27         print(f"==({source})->({destination})==")
28
29         if (sp_cost == maxsize):
30             print("Cost=infinity")
31             print("Can't find path")
32             print("="*N)
33         else:
34             shortest_path = "->".join(sp)
35             print(f"Cost={sp_cost}")
36             print(f"Shortest path={shortest_path}")
37             print("="*N)
38     # ----- #
39
40     # MAIN ALGORITHM
41     def dijkstra(graph, src, dest, Debug=False):
42
43         # Make node data
44         all_nodes = set()
45         nodes = {}
46         for node in graph:
47             nodes[node] = {"cost": maxsize, "pred": []}
48         all_nodes.add(node)
49
50         # Assign cost for source point to 0
51         nodes[src]["cost"] = 0

```

```

52
53     # visited nodes
54     visited = set()
55
56     # Assign node to src
57     node = src
58     for _ in range(len(nodes) - 1):
59
60         if (node not in visited):
61             visited.add(node)
62
63         # Get current node cost
64         current_cost = nodes[node]["cost"]
65
66         # Create "Min_Heap"
67         min_heap = []
68
69         # Check all neighbors
70         neighbors = graph[node]
71         for neighbor, distance in neighbors.items():
72
73             if (neighbor not in visited):
74                 old_cost = nodes[neighbor]["cost"]
75                 cost = current_cost + distance
76
77             # Change node cost
78             if (cost < old_cost):
79                 nodes[neighbor]["cost"] = cost
80                 nodes[neighbor]["pred"] = nodes[node]["pred"] + [node]
81
82             heappush(min_heap, (nodes[neighbor]["cost"], neighbor))
83
84         # Check if heap is empty to push unvisited nodes to it
85         if (len(min_heap) == 0):

```

```

86     not_visited = list(all_nodes - visited)
87     for node in not_visited:
88         heappush(min_heap, (nodes[node]["cost"], node))
89
90     heapify(min_heap)
91
92     # Debug
93     if Debug:
94         debug(node, nodes, visited, min_heap)
95
96     # Reassign source node
97     node = min_heap[0][1]
98
99     # ----- Return Results ----- #
100    shortest_path_cost = nodes[dest]["cost"]
101    shortest_path = nodes[dest]["pred"] + [dest]
102
103    return shortest_path_cost, shortest_path
104
105
106    if (__name__ == "__main__"):
107
108        network_file = input("Network_file:_").strip()
109        source = input("Source:_").strip().title()
110
111        # Input
112        with open(path.join(FILE_PATH, f"{network_file}.json"), "r") as f:
113            graph = loads(f.read())
114
115            destinations = [d for d in graph]
116
117            print("*"*60)
118
119            # Dijkstra

```

```
120     for destination in destinations:
121
122         result = dijkstra(graph, source, destination)
123
124         # print results
125         print_results(result, source, destination)
126
127
128     input("press_any_key_to_exit_...")
```



## Appendix C

The minimum time algorithm for  $n$ -player case in  $\Gamma_1$ ( cooperative solution (arcs))

```
1      # — Modules — #
2      from heapq import heappush, heapify, nsmallest
3
4      from os import path
5      from json import loads
6
7      from dijkstra import dijkstra
8
9      from itertools import permutations
10     # =====
11     FILE_PATH = path.dirname(__file__)
12     # =====
13
14     # — FUNCTIONS — #
15     def intercept(path1, path2):
16         for p1 in path1:
17         for p2 in path2:
```

```

18         if (sorted(p1) == sorted(p2)):
19             return True
20         return False
21
22     def get_valid_paths(path1, path2):
23         result = []
24         for i, p1 in enumerate(path1):
25             for j, p2 in enumerate(path2):
26                 if not intercept(p1[1], p2[1]):
27                     res = (p1[0] + p2[0], (i, j))
28                     heappush(result, res)
29                     heapify(result)
30
31         return result
32
33     def pathify(path, reverse=False):
34         result = []
35         if not reverse:
36             for i in range(len(path) - 1):
37                 result.append((path[i], path[i+1]))
38
39         else:
40             for p in path:
41                 result.append(p[0])
42                 result.append(path[-1][-1])
43
44         return result
45
46     def result_next(paths, source1, source2, results):
47         r_next = []
48         for result in results:
49             cost = result[0]
50             i1 = result[1][0]
51             i2 = result[1][1]

```

```

52
53     p = (cost , paths[source1][i1][1] + paths[source2][i2][1])
54
55     r_next.append(p)
56
57     return r_next
58
59     def print_result(path, source, destination, N=40):
60         cost = path[0]
61         path = pathify(path[1], reverse=True)
62
63         print(f"_{source}_->_{destination}_=")
64
65         shortest_path = "_->_".join(path)
66         print(f"Cost_{cost}")
67         print(f"Shortest_path_{shortest_path}")
68         print("="*N)
69
70     def dijkstra_help(graph, sources, destination):
71
72         cases = list(permutations(sources, source_points))
73
74         # Fill empty cost dictionary
75         costs = dict()
76         for num in range(1, len(cases) + 1):
77             costs[f"Case_{num}"] = list()
78
79         for num, case in enumerate(cases, start=1):
80
81             prev_path = []
82             for source in case:
83
84                 deleted_nodes = [n for n in case if n != source]
85

```

```

86     result = dijkstra(graph, source, destination, deleted_nodes, prev_path)
87     costs[f"Case_{num}"].append(result[0])
88
89     # Next step
90     prev_path += [None] + result[1]
91
92     costs[f"Case_{num}"] = sum(costs[f"Case_{num}"])
93
94     final_costs = []
95     for _, cost in costs.items():
96         final_costs.append(cost)
97
98     return min(final_costs)
99
100    # DFS Algorithm
101    def all_possible_paths(graph, src, dest, min_cost):
102
103        result = []
104        def dfs(path, cost, src):
105
106            # check if reached distance
107            if src == dest:
108                final_path = pathify(path + [src])
109                heappush(result, (cost, final_path))
110
111            else:
112                for neighbour, n_cost in graph[src].items():
113                    current_cost = n_cost + cost
114                    if (neighbour not in path) and (current_cost <= min_cost):
115                        dfs(path + [src], current_cost, neighbour)
116
117        dfs([], 0, src)
118
119        heapify(result)

```

```

120     return result
121
122
123     if __name__ == '__main__':
124
125         # — input — #
126         network_file = input("Network:_").strip()
127
128         with open(path.join(FILE_PATH, f'{network_file}.json'), "r") as f:
129             graph = loads(f.read())
130
131
132         source_points = int(input("Source_points_number:_").strip())
133         sources = []
134         for s in range(source_points):
135             source = input(f"Source_{s+1}:_").strip().title()
136             sources.append(source)
137
138         destination = input("Destination:_").strip().title()
139
140         print("*"*60)
141
142         # Get Disjkstra minimum cost
143         min_cost = dijkstra_help(graph, sources, destination)
144
145         # Get all possible paths
146         paths = dict()
147         for source in sources:
148             paths[f"{source}"] = all_possible_paths(graph, source, destination, m
149
150         # Get all non intercepted paths
151         result = paths[sources[0]]
152         result_next_paths = result
153         for i in range(source_points - 1):

```

```

154         result = get_valid_paths(result_next_paths, paths[sources[i+1]])
155
156     # if not in final loop, check path with next source
157     if (i != source_points - 2):
158         result_next_paths = result_next(paths, sources[i], sources[i+1], result)
159
160
161     # Get minimum costs
162     if (len(result) == 0):
163         print("_couldn't find a cooperative path:")
164         input("\npress any key to exit...")
165         exit()
166
167     min_cost = nsmaallest(1, result)[0]
168     indexes = [min_cost[1]]
169     for r in result:
170         if (r != min_cost) and (r[0] == min_cost[0]):
171             indexes.append(tuple(r[1]))
172
173     # Print results
174     for index in indexes:
175         for num, source in enumerate(sources):
176             print_result(paths[source][index[num]], source, destination)
177         if (index != indexes[-1]):
178             print("-"*25, "OR", "-"*25)
179
180
181     final_cost = min_cost[0]
182     print(f"\n Final Cost = {final_cost}")
183
184
185     input("\npress any key to exit...")

```

## Appendix D

The algorithm for  $n$ - player case in  $\Gamma_1$ ( cooperative solution as minimal maximal time (arcs))

```
1      # — Modules — #
2      from sys import maxsize
3      from heapq import heapify, heappush
4      from json import loads
5      from os import path
6
7      from itertools import permutations
8      # ————— #
9      FILE_PATH = path.dirname(path.abspath(__file__))
10     # ————— #
11
12     def get_conn(node, prev_path):
13
14         if node not in prev_path:
15             return []
16
17         max_index = len(prev_path) - 1
```

```

18     min_index = 0
19     node_index = prev_path.index(node)
20
21     if (node_index == min_index):
22         return [prev_path[node_index + 1]]
23     elif (node_index == max_index):
24         return [prev_path[node_index - 1]]
25     else:
26         return [prev_path[node_index - 1], prev_path[node_index + 1]]
27
28     # Debugging function
29     def debug(current_node, nodes, visited, min_heap):
30         print(f"====>_Node_{current_node}<====")
31         for node, data in nodes.items():
32             print(f"___Node_{node}___")
33             for key, value in data.items():
34                 print(f"{key}_={value}")
35             print(f"visited_>_{visited}")
36             print(f"min_heap_>_{min_heap}")
37             print('_____Next_____')
38
39     # Print results
40     def print_results(result, source, destination, N=40):
41
42         sp_cost, sp = result
43
44         print(f"_{source}>_{destination}_")
45
46         if (sp_cost == maxsize):
47             print("Time_=infinty")
48             print("Can't_find_path")
49             print("=*N)
50         else:
51             shortest_path = "_>_".join(sp)

```



```

52     print(f"Time={sp_cost}")
53     print(f"Shortest_path={shortest_path}")
54     print("="*N)
55
56     def get_case(case):
57         case = map(str, case)
58         case = ",".join(case)
59         return f"{{{case}}}"
60
61     # ----- #
62
63     # MAIN ALGORITHM
64     def dijkstra(graph, src, dest, deleted_nodes=[], prev_path=[], Debug=False):
65
66         # Make node data
67         all_nodes = set()
68         nodes = {}
69         for node in graph:
70             nodes[node] = {"cost": maxsize, "pred": []}
71         all_nodes.add(node)
72
73         # Assign cost for source point to 0
74         nodes[src]["cost"] = 0
75
76         # visited nodes
77         if deleted_nodes:
78             visited = set(deleted_nodes)
79         else:
80             visited = set()
81
82         # Assign node to src
83         node = src
84         for _ in range(len(nodes) - len(deleted_nodes) - 1):
85

```

```

86     if (node not in visited):
87         visited.add(node)
88
89         # Get current node cost
90         current_cost = nodes[node][ "cost" ]
91
92         # Create "Min_Heap"
93         min_heap = []
94
95         # check in previous path
96         paths = get_conn(node, prev_path)
97
98         # Check all neighbors
99         neighbors = graph[node]
100        for neighbor, distance in neighbors.items():
101
102            if (neighbor not in visited) and (neighbor not in paths):
103                old_cost = nodes[neighbor][ "cost" ]
104                cost = current_cost + distance
105
106            # Change node cost
107            if (cost < old_cost):
108                nodes[neighbor][ "cost" ] = cost
109                nodes[neighbor][ "pred" ] = nodes[node][ "pred" ] + [node]
110
111            heappush(min_heap, (nodes[neighbor][ "cost" ], neighbor))
112
113        # Check if heap is empty to push unvisited nodes to it
114        if (len(min_heap) == 0):
115            not_visited = list(all_nodes - visited)
116            for node in not_visited:
117                heappush(min_heap, (nodes[node][ "cost" ], node))
118
119        heapify(min_heap)

```

```

120
121     # Debug
122     if Debug:
123         debug(node, nodes, visited, min_heap)
124
125     # Reassign source node
126     node = min_heap[0][1]
127
128     # ----- Return Results ----- #
129     shortest_path_cost = nodes[dest]["cost"]
130     shortest_path = nodes[dest]["pred"] + [dest]
131
132     return shortest_path_cost, shortest_path
133
134
135     if (__name__ == "__main__"):
136
137         # — input — #
138
139         network_file = input("Network_file:_").strip()
140
141         source_points = int(input('Players_number:_').strip())
142         sources = []
143         for s in range(source_points):
144             source = input(f"Player_{s+1}:_").strip().title()
145             sources.append(source)
146
147         # source = input(f"Source:_").strip().title()
148         destination = input("Fixed_vertex:_").strip().title()
149
150         # open network file
151         with open(path.join(FILE_PATH, f"{network_file}.json"), "r") as f:
152             graph = loads(f.read())
153

```

```

154     print("*"*60)
155
156     # — Dijkstra — #
157
158     cases = list(permutations(sources , source_points))
159     cases_num = list(permutations(range(1, source_points + 1), source_points))
160
161     # Fill empty cost dictionary
162     costs = dict()
163     for num in range(1, len(cases) + 1):
164         costs[f"Case_{num}"] = list()
165
166     for num, case in enumerate(cases , start=1):
167
168         print('-'*26)
169
170         prev_path = []
171         for source in case:
172
173             deleted_nodes = [n for n in case if n != source]
174
175             result = dijkstra(graph, source, destination, deleted_nodes, prev_path)
176             costs[f"Case_{num}"].append(result[0])
177
178         # print results
179         print_results(result, source, destination)
180
181         # Next step
182         prev_path += [None] + result[1]
183
184
185         # Get final cost
186         final_cost = min([max(cost) for _, cost in costs.items()])
187         if (final_cost == maxsize):

```

```
188     final_cost = "infinty"  
189     print(f"\n--Final_Time={final_cost}")  
190  
191     input('\npress_any_key_to_exit...')
```

## Appendix E

The minimum time algorithm for  $n$ -  
player case in  $\Gamma_1$ ( best Nash  
equilibrium (vertices))

```
1      # — Modules — #
2      from sys import maxsize
3      from heapq import heapify, heappush
4      from json import loads
5      from os import path
6
7      from itertools import permutations
8      # ————— #
9      FILE_PATH = path.dirname(path.abspath(__file__))
10     # ————— #
11
12     def get_conn(node, prev_path):
13
14         if node not in prev_path:
15             return []
16
17         max_index = len(prev_path) - 1
```

```

18     min_index = 0
19     node_index = prev_path.index(node)
20
21     if (node_index == min_index):
22         return [prev_path[node_index + 1]]
23     elif (node_index == max_index):
24         return [prev_path[node_index - 1]]
25     else:
26         return [prev_path[node_index - 1], prev_path[node_index + 1]]
27
28     # Debugging function
29     def debug(current_node, nodes, visited, min_heap):
30         print(f"====>_Node_{current_node}<====")
31         for node, data in nodes.items():
32             print(f"___Node_{node}___")
33             for key, value in data.items():
34                 print(f"{key}_={value}")
35             print(f"visited_>_{visited}")
36             print(f"min_heap_>_{min_heap}")
37             print('_____Next_____')
38
39     # Print results
40     def print_results(result, source, destination, N=40):
41
42         sp_cost, sp = result
43
44         print(f"_{source}>_{destination}_")
45
46         if (sp_cost == maxsize):
47             print("Time_=infinity")
48             print("Can't_find_path")
49             print("=*N)
50         else:
51             shortest_path = "_>_".join(sp)

```

```

52     print(f"minimum_time_{sp_cost}")
53     print(f"_{path}_{shortest_path}")
54     print("="*N)
55
56     def get_case(case):
57         case = map(str, case)
58         case = ",".join(case)
59         return f"{{{case}}}"
60     # ----- #
61
62     # MAIN ALGORITHM
63     def dijkstra(graph, src, dest, deleted_nodes=[], Debug=False):
64
65         # Make node data
66         all_nodes = set()
67         nodes = {}
68         for node in graph:
69             nodes[node] = {"cost": maxsize, "pred": []}
70         all_nodes.add(node)
71
72         # Assign cost for source point to 0
73         nodes[src]["cost"] = 0
74
75         # visited nodes
76         if deleted_nodes:
77             visited = set(deleted_nodes)
78         else:
79             visited = set()
80
81         # Assign node to src
82         node = src
83         for _ in range(len(nodes) - len(deleted_nodes) - 1):
84
85             if (node not in visited):

```



```

86     visited.add(node)
87
88     # Get current node cost
89     current_cost = nodes[node]["cost"]
90
91     # Create "Min_Heap"
92     min_heap = []
93
94     # Check all neighbors
95     neighbors = graph[node]
96     for neighbor, distance in neighbors.items():
97
98         if (neighbor not in visited):
99             old_cost = nodes[neighbor]["cost"]
100            cost = current_cost + distance
101
102            # Change node cost
103            if (cost < old_cost):
104                nodes[neighbor]["cost"] = cost
105                nodes[neighbor]["pred"] = nodes[node]["pred"] + [node]
106
107            heappush(min_heap, (nodes[neighbor]["cost"], neighbor))
108
109            # Check if heap is empty to push unvisited nodes to it
110            if (len(min_heap) == 0):
111                not_visited = list(all_nodes - visited)
112                for node in not_visited:
113                    heappush(min_heap, (nodes[node]["cost"], node))
114
115            heapify(min_heap)
116
117            # Debug
118            if Debug:
119                debug(node, nodes, visited, min_heap)

```

```

120
121     # Reassign source node
122     node = min_heap[0][1]
123
124     # ----- Return Results ----- #
125     shortest_path_cost = nodes[dest][ "cost" ]
126     shortest_path = nodes[dest][ "pred" ] + [dest]
127
128     return shortest_path_cost , shortest_path
129
130
131     if (__name__ == "__main__"):
132
133         # — input — #
134
135         network_file = input("Network_file:_").strip()
136
137         source_points = int(input('Players_number:_').strip())
138         sources = []
139         for s in range(source_points):
140             source = input(f"Player_{(s+1)}:_").strip().title()
141             sources.append(source)
142
143             destination = input("Fixed_node:_").strip().title()
144
145         # open network file
146         with open(path.join(FILE_PATH, f"{network_file}.json"), "r") as f:
147             graph = loads(f.read())
148
149         print("*"*60)
150
151         # — Dijkstra — #
152
153         cases = list(permutations(sources , source_points))

```

```

154     cases_num = list(permutations(range(1, source_points + 1), source_points))
155
156     # Fill empty cost dictionary
157     costs = dict()
158     for num in range(1, len(cases) + 1):
159         costs[f"Case_{num}"] = list()
160
161     for num, case in enumerate(cases, start=1):
162
163         print('-'*26)
164
165         deleted_nodes = []
166         for source in case:
167
168             deleted_sources = [n for n in case if n != source]
169
170             result = dijkstra(graph, source, destination, deleted_nodes + deleted_sources)
171             costs[f"Case_{num}"].append(result[0])
172
173         # print results
174         print_results(result, source, destination)
175
176         # Next step
177         deleted_nodes += result[1][1:-1]
178
179
180         # Get final cost
181         final_cost = min([sum(cost) for _, cost in costs.items()])
182         if (final_cost == maxsize):
183             final_cost = "infinity"
184         print(f"\n_{Minimal_of_maximal_time}_{final_cost}")
185
186         input('\npress any key to exit... ')

```

## Appendix F

The algorithm for  $n$ - player case in  $\Gamma_1$ ( cooperative as mini maximal time (vertices))

```
1      # — Modules — #
2      from sys import maxsize
3      from heapq import heapify, heappush
4      from json import loads
5      from os import path
6
7      from itertools import permutations
8      # ————— #
9      FILE_PATH = path.dirname(path.abspath(__file__))
10     # ————— #
11
12     def get_conn(node, prev_path):
13
14         if node not in prev_path:
15             return []
16
17         max_index = len(prev_path) - 1
```

```

18         min_index = 0
19         node_index = prev_path.index(node)
20
21         if (node_index == min_index):
22             return [prev_path[node_index + 1]]
23         elif (node_index == max_index):
24             return [prev_path[node_index - 1]]
25         else:
26             return [prev_path[node_index - 1], prev_path[node_index + 1]]
27
28     # Debugging function
29     def debug(current_node, nodes, visited, min_heap):
30         print(f"====>_Node_{current_node}<====")
31         for node, data in nodes.items():
32             print(f"——_Node_{node}_——")
33             for key, value in data.items():
34                 print(f"{key}_={value}")
35             print(f"visited_→_{visited}")
36             print(f"min_heap_→_{min_heap}")
37             print('————_Next_————')
38
39     # Print results
40     def print_results(result, source, destination, N=40):
41
42         sp_cost, sp = result
43
44         print(f"=====({source})_→_({destination})=====")
45
46         if (sp_cost == maxsize):
47             print("Time_=infinty")
48             print("Can't_find_path")
49             print("=*N)
50         else:
51             shortest_path = "_→_".join(sp)

```

```

52     print ( f"Time_{sp_cost}")
53     print ( f"Shortest_path_{shortest_path}")
54     print ("="*N)
55
56     def get_case(case):
57         case = map(str, case)
58         case = ",".join(case)
59         return f"{{{case}}}"
60     # ----- #
61
62     # MAIN ALGORITHM
63     def dijkstra(graph, src, dest, deleted_nodes=[], Debug):
64
65         # Make node data
66         all_nodes = set()
67         nodes = {}
68         for node in graph:
69             nodes[node] = {"cost": maxsize, "pred": []}
70         all_nodes.add(node)
71
72         # Assign cost for source point to 0
73         nodes[src]["cost"] = 0
74
75         # visited nodes
76         if deleted_nodes:
77             visited = set(deleted_nodes)
78         else:
79             visited = set()
80
81         # Assign node to src
82         node = src
83         for _ in range(len(nodes) - len(deleted_nodes) - 1):
84
85             if (node not in visited):

```

```

86         visited.add(node)
87
88         # Get current node cost
89         current_cost = nodes[node]["cost"]
90
91         # Create "Min_Heap"
92         min_heap = []
93
94         # Check all neighbors
95         neighbors = graph[node]
96         for neighbor, distance in neighbors.items():
97
98             if (neighbor not in visited):
99                 old_cost = nodes[neighbor]["cost"]
100                cost = current_cost + distance
101
102                # Change node cost
103                if (cost < old_cost):
104                    nodes[neighbor]["cost"] = cost
105                    nodes[neighbor]["pred"] = nodes[node]["pred"] + [node]
106
107                heappush(min_heap, (nodes[neighbor]["cost"], neighbor))
108
109                # Check if heap is empty to push unvisited nodes to it
110                if (len(min_heap) == 0):
111                    not_visited = list(all_nodes - visited)
112                    for node in not_visited:
113                        heappush(min_heap, (nodes[node]["cost"], node))
114
115                heapify(min_heap)
116
117                # Debug
118                if Debug:
119                    debug(node, nodes, visited, min_heap)

```

```

120
121         # Reassign source node
122         node = min_heap[0][1]
123
124         # ----- Return Results ----- #
125         shortest_path_cost = nodes[dest][ "cost" ]
126         shortest_path = nodes[dest][ "pred" ] + [dest]
127
128         return shortest_path_cost , shortest_path
129
130
131     if (__name__ == "__main__"):
132
133         # — input — #
134
135         network_file = input("Network_file:_").strip()
136
137         source_points = int(input('Players_number:_').strip())
138         sources = []
139         for s in range(source_points):
140             source = input(f"Player_{s+1}:_").strip().title()
141             sources.append(source)
142
143             destination = input("Fixed_vertex:_").strip().title()
144
145         # open network file
146         with open(path.join(FILE_PATH, f"{network_file}.json"),
147                   "r") as f:
148             graph = loads(f.read())
149
150         print("*" * 60)
151
152         # — Dijkstra — #
153
154         cases = list(permutations(sources , source_points))

```



```

154     cases_num = list(permutations(range(1, source_points -
155
156     # Fill empty cost dictionary
157     costs = dict()
158     for num in range(1, len(cases) + 1):
159         costs[f"Case_{num}"] = list()
160
161     for num, case in enumerate(cases, start=1):
162
163
164         print('-'*26)
165
166         deleted_nodes = []
167         for source in case:
168
169             deleted_sources = [n for n in case if n != source]
170
171             result = dijkstra(graph, source, destination, deleted_
172             costs[f"Case_{num}"].append(result[0])
173
174         # print results
175         print_results(result, source, destination)
176
177         # Next step
178         deleted_nodes += result[1][1:-1]
179
180
181         # Get final cost
182         final_cost = min([max(cost) for _, cost in costs.items()
183         if (final_cost == maxsize):
184         final_cost = "infinity"
185         print(f"\n--Final_Time={final_cost}")
186
187         input('\npress any key to exit... ')

```