Vol. 27 No. 3

MSC: 91A23, 91A12, 91A43 DOI: 10.21538/0134-4889-2021-27-3-286-295

COOPERATIVE DIFFERENTIAL GAMES WITH PARTNER SETS ON NETWORKS

L. A. Petrosyan, D. Yeung, Y. B. Pankratova

In the paper, the differential games on networks with partner sets are considered. The payoffs of a given player depend on his actions and the actions of the players from his partner set. The cooperative version of the game is proposed, and the special type of characteristic function is introduced. It is proved the constructed cooperative game is convex. Using the properties of the payoff functions and the constructed characteristic function, the Shapley Value and τ -value are computed. It is also proved that in this special class of differential games the Shapley value is time-consistent.

Keywords: Shapley value, differential network game, time consistency, partner sets.

REFERENCES

- Bulgakova M., Petrosyan L. About one multistage non-antagonistic network game. Vestnik Sankt-Peterburgskogo Universiteta, Prikladnaya Matematika, Informatika, Protsessy Upravleniya. 2019, vol. 5, no. 4, pp. 603–615. doi: 10.21638/11702/spbu10.2019.415.
- Cao H., Ertin E. and Arora A. MiniMax equilibrium of networked differential games. ACM Transactions on Autonomous and Adaptive Systems, 1963, vol. 3, no. 4. doi: 10.1145/1452001.1452004.
- Gao H. and Pankratova Y. Cooperation in dynamic network games. Contributions to Game Theory and Management, 2017, vol. 10, pp. 42–67.
- 4. Gromova E. The Shapley value as a sustainable cooperative solution in differential games of three players. Recent advances in game theory and applications. In: L.A. Petrosyan and V.V. Mazalov (eds.) Recent Advances in Game Theory and Applications. Static & Dynamic Game Theory: Foundations & Applications, Cham: Birkhäuser, 2016, pp. 67–89. doi: 10.1007/978-3-319-43838-2_4.
- 5. Isaacs R. Differential games. NY: Wiley, 1965. 384 p.
- Krasovskii N.N., Subbotin A.I. Pozitsionnye differentsial'nye igry [Positional differential games]. M: Nauka, 1974, 456 p.
- Meza M.A.G. and Lopez-Barrientos J.D. A differential game of a duopoly with network externalities. In L.A. Petrosyan and V.V. Mazalov (eds.) *Recent Advances in Game Theory and Applications. Static & Dynamic Game Theory: Foundations & Applications*. Cham: Birkhäuser, 2016, pp. 49–66. doi: 10.1007/978-3-319-43838-2_3.
- 8. Pai H.M. A differential game formulation of a controlled network. *Queueing Systems: Theory and Applications Archive*, 2010, vol. 64, no. 4, pp. 325–358.
- 9. Petrosyan L.A. Cooperative differential games on networks. *Trudy Inst. Mat. i Mekh. UrO RAN*, 2010, vol. 16, no. 5, pp. 143–150 (in Russian).
- Petrosyan L., Zaccour G. Time-consistent Shapley value allocation of pollution cost reduction. J. Economic Dynamics and Control, 2003, vol. 27, pp. 381–398.
- 11. Petrosyan L. A. and Yeung D. W. K. Shapley value for differential network games: Theory and application. J. Dynamics and Games, 2020, vol. 8, no. 2, pp. 151–166. doi: 10.3934/jdg.2020021.
- 12. Shapley L.S. A value for N-person games. In H. Kuhn and A. Tucker (eds.) Contributions to the Theory of Games, Princeton: Princeton Univ. Press, 1953, pp. 307–317.
- 13. Tijs S.H. An axiomatization of the τ -value. Math. Social Sciences, 1987, vol. 13, pp. 177–181.
- Wie B.W. A differential game model of Nash equilibrium on a congested traffic network. Networks, 1993, vol. 23, pp. 557–565.

- 15. Yeung D.W.K. Subgame consistent Shapley value imputation for cost-saving joint ventures. *Math. Game Theory Appl.*, 2010, vol. 2, no. 3, pp. 137–149.
- Yeung D.W.K. and Petrosyan L.A. Subgame consistent cooperative solution in stochastic differential games. J. Optim. Theory Appl. 2004, vol. 120, no. 3, pp. 651–666.
- 17. Yeung D.W.K. and Petrosyan L.A. Subgame consistent cooperation: A comprehensive treatise. Singapore: Springer Singapore, 2016. 520 p. doi: 10.1007/978-981-10-1545-8.
- Yeung D.W.K. and Petrosyan L.A. Dynamic Shapley value and dynamic Nash bargaining. NY: Nova Science, 2018. 225 p.
- Zhan G.H., Jiang L.V., Huang S., Wang J., and Zhang Y. Attack-defense differential game model for network defense strategy selection. *IEEE Access*, 2018, vol. 7, pp. 2169–3536. doi:10.1109/ACCESS.2018.2880214.

Received May 31, 2021 Revised June 15, 2021 Accepted August 2, 2021

Funding Agency: The first author is supported by Russian Science Foundation, the grant "Optimal Behavior in Conflict-Controlled Systems" (project no. 17-11-01079).

Leon Aganesovich Petrosyan, Dr. Phys.-Math. Sci., Prof., Saint Petersburg State University, St. Petersburg, 199034 Russia, e-mail: l.petrosyan@spbu.ru.

David W.K. Yeung, Prof. Dr. Dr.h.c., Hong Kong Shue Yan University, Hong Kong, China, e-mail: dwkyeung@hksyu.edu.

Yaroslavna Borisovna Pankratova, Cand. Sci. (Phys.-Math.), Saint Petersburg University, St. Petersburg, 199034 Russia, e-mail: y.pankratova@spbu.ru.

Cite this article as: L. A. Petrosyan, D. Yeung, Y. B. Pankratova. Cooperative Differential Games with Partner Sets on Networks. *Trudy Instituta Matematiki i Mekhaniki UrO RAN*, 2021, vol. 27, no. 3, pp. 286–295.