

(LINGO)

(Genetic Algorithm)

GA

, (LINGO)

A Comparative Study between Genetic Algorithm and LINGO in Solving some Game Theory problems

Abstract

The research is a comparison of solving some game theory problems by using the genetic algorithm and LINGO software package to define the best one in solving such problems. The research concluded that the least value of the match was accomplished by using genetic algorithm in contrast with solving by LINGO . The time ratio by which every player can use the available strategy to achieve the optimum value of the match was also defined .

Keywords: Genetic Algorithm; LINGO ;Game Theory

: Introduction -1

(Game Theory)

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1928

) 1944 , (1)

[137]

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() () , (3)

. (10)

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.(1)

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Analytical Method for using)

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: (probabilities

.(2×2)

: (Graphical Method)

:

.(M × 2) (2× N)

: (Linear programming Method)

:

, (N × M)

,

:

B A

:

B	Y1	Y2	Y3	Min
A				

X1	-1	1	1	-1
X2	2	-2	2	-2
X3	3	3	-3	-3
Max	3	3	2	

x_1, x_2, x_3 :
 (1)

$1 = x_3 + x_2 + x_1$
 $1 = y_3 + y_2 + y_1$

Min. $Z = X_1 + X_2 + X_3$
 S.t.
 $-X_1 + 2X_2 + 3X_3 \geq 1$
 $X_1 - 2X_2 + 3X_3 \geq 1$
 $X_1 + 2X_2 - 3X_3 \geq 1$

$X_1, X_2, X_3 \geq 0$

Max. $W = Y_1 + Y_2 + Y_3$
 S.t.
 $-Y_1 + Y_2 + Y_3 \leq 1$
 $2Y_1 - 2Y_2 + 2Y_3 \leq 1$
 $3Y_1 + 3Y_2 - 3Y_3 \leq 1$
 $Y_1, Y_2, Y_3 \geq 0$

[139]

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ويكون الميل للحل أو إيجاد قيمة اللعبة عن طريق حل نموذج البرمجة الخطية للاعب B لتجنب إضافة المتغيرات الاصطناعية وطرح المتغيرات الوهمية , ويعد نموذج البرمجة الخطية للاعب B بمثابة النموذج المقابل Dual للاعب A وبإمكاننا أن نستخرج دالة الهدف نفسها من كلا النموذجين وكذلك إيجاد قيم المتغيرات الأولية كافة Primal والمتغيرات المقابلة أو البديلة من حل احد النموذجين بطريقة السمبلكس Simplex Method , وكما يأتي :

$$\text{Max. } W = Y_1 + Y_2 + Y_3 + 0S_1 + 0S_2 + 0S_3$$

S.t.

$$-Y_1 + Y_2 + Y_3 + S_1 = 1$$

$$2Y_1 - 2Y_2 + 2Y_3 + S_2 = 1$$

$$3Y_1 + 3Y_2 - 3Y_3 + S_3 = 1$$

$$Y_1, Y_2, Y_3, S_1, S_2, S_3 \geq 0$$

:

C _B	C _j Basic	1	1	1	0	0	0	B
		Y ₁	Y ₂	Y ₃	S ₁	S ₂	S ₃	
0	S ₁	-1	1	1	1	0	0	1
0	S ₂	2	-2	2	0	1	0	1
0	S ₃	3	3	-3	0	0	1	1
Z _i - C _j		-1	-1	-1	0	0	0	Z=0
0	S ₁	0	2	0	1	0	1/3	4/3
0	S ₂	0	4	4	0	1	-2/3	1/3
1	Y ₁	1	1	-1	0	0	1/3	1/3
Z _i - C _j		0	0	-2	0	0	1/3	1/3
0	S ₁	0	2	0	1	0	1/3	4/3
1	Y ₃	0	-1	1	0	1/4	-1/6	1/12
1	Y ₁	1	0	0	0	1/4	1/6	5/12
Z _i - C _j		0	-2	0	0	1/2	0	1/2
1	Y ₂	0	1	0	1/2	0	1/6	2/3
1	Y ₃	0	0	0	1/2	1/4	0	3/4
1	Y ₁	1	0	1	0	1/4	1/6	5/12
Z _i - C _j		0	0	0	1	1/2	1/3	11/6

: B

$$W = 11 / 6 \quad Y1=5/12 \quad Y2=2/3 \quad Y3=3/4$$

:

$$V=1/W = 6/11$$

$$y1 = Y1 / W = 2/3 * 6/11 = 0.36$$

$$y2 = Y2 / W = 3/4 * 6/11 = 0.41$$

$$y3 = Y3 / W = 5/12 * 6/11 = 0.23$$

0.36

B

0.23

0.41

Dual)

A

:

B

(

$$Z = W = 11/6 \quad X1= 1 \quad X2 = 1/2 \quad X3 = 1/3$$

:

$$V = 1/Z = 6/11$$

$$x 1 = X1*V = 1* 6/11 = 6/11$$

$$x 2 = X2*V = 1/2 * 6/11 = 3/11$$

$$x 3 = X3*V = 1/3 * 6/11 = 2/11$$

A

11

3

6

: (Genetic Algorithm) (GA)

-2

(Mutation) (Crossover)

, (Natural Selection)

() ,

(GA)

(GA)

, (7)

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      .(8) (
      : ( GA )
: ( generate initial population ) -
      .
      : ( Encoding ) -
      .
      : ( Fitness Function ) -
      .
      : ( Selection ) -
      .
      :( hereditary operations ) -
      :
      : ( Crossover ) •
      .
      : ( Mutation ) •
      , ( )
      ,
      . (4)
      :
      .
      :
      (1) , (11)
      .(3)

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Genetic algorithm()
{

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t:=0; // initial time
initPopulation(P) // initialisation of the
// chromosomes population
evaluate(P) // evaluate the fitness of
// all chromosomes
while not terminated do // evolution cycle
{
t:=t+1;
P':=generate(P) // augmented population obtained by
// reproduction step
cross_over(P') // crossing over step
mutate (P') // mutation step
evaluate (P') // P' chromosomes fitness evaluation
P:=select(P') // selection step
}
}
    
```

(1)

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(GA

.(8)

(GA)

, (Strategic Planning)

(Stock Market Prediction)

(Unsupervised NN)

(Neuro Evolution)

.(2)

(GA)

: (LINGO) -3

1987

, 1988

.(6) (Excel)

: (LINGO)

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: (File Import Functions) -

(@ FILE)

(@IMPORT) (ASCII)

: (Mathematical Functions) -

@ABS(X) ,@COS(X) , @ EXP(X),

) , @LOG(X),SIN(X) , TAN(x)

(tangent,cosine,sine

: (Standard Operators) -

(#LE#, #LT#, #GE#) (/ , ^ , + , -)

(>= , <= , = , > , <)

: (Set-Looping Functions) -

@FOR(Set_name: Constraint_expressions) •

@MAX(Set_name : expressions) •

@MIN(Set_name : expressions) •

@SUM(Set_name : expressions) •

:(Variable-domain Functions) -

@BIN(x),@FREE(x),@GIN(x) @BND(L,X,U)

: (Probability Functions) -

(10) @PSL ,@PPS , PEL(A,X)

:(Experimental Part) -4

Game "

I. A .Is mail Theory Using Genetic Algorithms"

A \ B	1	2	3	Min
1	1	0	2	0
2	3	0	0	0
3	0	2	1	0
Max	3	2	2	

:

x3	x2	x1		
0.5	0.25	0.25	1) (

: 100

x3	x2	x1		
0.52000	0.24000	0.24000	1	GA

(LINGO)

:

x3	x2	x1		
0.5	0.25	0.25	1	LINGO

(2

: (1)

A \ B	1	2	3	Min
	1	3	- 1	- 3
	2	-3	3	- 1
	3	-4	- 3	3
Max	3	3	3	

:

x3	x2	x1		
0.24444	0.31111	0.4444	0.22959) (

: 50

x3	x2	x1		
0.259009	0.322072	0.418919	0.223539	

(LINGO)

:

x3	x2	x1		
0.3111	0.2444	0.444	0.22959	

				LINGO
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(3

:

	B	1	2	3	4	Min
A						
	1	3	-1	1	2	-1
	2	-2	3	2	3	-2
	3	2	-2	-1	1	-2
	Max	3	3	2	3	

:

x3	x2	x1		
0.00000	0.44444	0.55555	1.285714)
				(

: 500

x3	x2	x1		
0.00000	0.44444	0.55555	1.285714	

(LINGO)

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[147]

x3	x2	x1		
0.0000	0.4444	0.5555	1.285714	LINGO

: -5

GA .1

) , LINGO

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LINGO .2

(LP)

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) GA .3

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GA .1

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LINGO .2

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References :

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. 2010

-2

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