Contents

1	Multi-Objective Control of Time-Discrete Systems and				
	Dyı	namic	Games on Networks	1	
	1.1	Proble	em Formulation	1	
		1.1.1	Single-Objective Discrete Control Problem	2	
		1.1.2	Multi-Objective Control Based on the Concept of		
			Non-cooperative Games: Nash Equilibria	4	
		1.1.3	Hierarchical Control and Stackelberg's Optimization		
			Principle	7	
		1.1.4	Multi-Objective Control Based on the Concept of		
			Cooperative Games: Pareto Optima	8	
		1.1.5	Stationary and Non-Stationary Control of		
			Time-Discrete Systems	10	
	1.2	Multi	-Objective Control of Time-Discrete Systems with		
		Infinit	te Time Horizon	10	
	1.3	nate Players' Control Condition and Nash Equilibria for			
		Dynai	mic Games in Positional Form	11	
	1.4 Algorith		ithms for Solving Single-Objective Control Problems on		
		Netwo	orks	15	
		1.4.1	Dynamic Programming Algorithms for Solving		
			Optimal Control Problems on Networks	15	
		1.4.2	An Extension of Dijkstra's Algorithm for Optimal		
			Control Problems with a Free Number of Stages	18	
	1.5		-Objective Control and Non-Cooperative Games on		
		Dynamic Networks			
		1.5.1	The Problem of Determining the Optimal Stationary		
			Strategies in a Dynamic c -Game	22	
		1.5.2	The Problem of Determining the Optimal		
			Non-Stationary Strategies in a Dynamic c -Game \dots	25	
	1.6		Results for Dynamic c -Games with Constant Costs of		
			dges and Determining Optimal Stationary Strategies of		
		the Pl	layers	26	

	1.7	Computational Complexity of the Problem of Determining				
		Optimal Stationary Strategies in a Dynamic c-Game	45			
	1.8	Determining the Optimal Stationary Strategies for a Dynamic				
		c-Game with Non-Constant Cost Functions on the Edges	45			
	1.9	Determining Nash Equilibria for Non-Stationary Dynamic				
		<i>c</i> -Games	53			
		1.9.1 Time-Expanded Networks for Non-Stationary				
		Dynamic c-Games and Their Main Properties	53			
		1.9.2 Determining Nash Equilibria	55			
	1.10	Application of the Dynamic c-Game for Studying and Solving				
		Multi-Objective Control Problems	57			
	1.11	Multi-Objective Control and Cooperative Games on Dynamic				
		Networks	58			
		1.11.1 Stationary Strategies on Networks and Pareto Solutions	58			
		1.11.2 A Pareto Solution for the Problem with Non-				
		Stationary Strategies on Networks	59			
	1.12	Determining Pareto Solutions for Multi-Objective Control				
		Problems on Networks	60			
		1.12.1 Determining Pareto Stationary Strategies	60			
		1.12.2 Pareto Solution for the Non-Stationary Case of the				
		Problem	65			
		1.12.3 Computational Complexity of the Stationary Case				
		of the Problem and an Algorithm for its Solving on				
		Acyclic Networks	65			
	1.13	Determining Pareto Optima for Multi-Objective Control				
		Problems	66			
	1.14	Determining a Stackelberg Solution for Hierarchical Control				
		Problems	67			
		1.14.1 A Stackelberg Solution for Static Games	68			
		1.14.2 Hierarchical Control on Networks and Determining				
		Stackelberg Stationary Strategies	69			
		1.14.3 An Algorithm for Determining Stackelberg Stationary				
		Strategies on Acyclic Networks	73			
		1.14.4 An Algorithm for Solving Hierarchical Control Problems	78			
2		k-Min Control Problems and Solving Zero-Sum Games	0.1			
		Networks				
			81			
	2.2		82			
	2.3	Zero-Sum Games on Networks and a Polynomial Time	0.0			
		Algorithm for Max-Min Paths Problems	83			
		2.3.1 Problem Formulation	84			
		2.3.2 An Algorithm for Solving the Problem on Acyclic	0.			
		Networks	86			
		2.3.3 Main Results for the Problem on an Arbitrary Network	88			

		2.3.4	8
			Optimal Strategies of the Players in a Dynamic c -Game 90
		2.3.5	A Pseudo-Polynomial Time Algorithm for Solving a
			Dynamic c -Game
	2.4	A Pol	ynomial Time Algorithm for Solving Acyclic <i>l</i> -Games
		on Ne	etworks
		2.4.1	Problem Formulation
		2.4.2	Main Properties of Optimal Strategies in Acyclic
			<i>l</i> -Games
		2.4.3	A Polynomial Time Algorithm for Finding the Value
			and the Optimal Strategies in an Acyclic <i>l</i> -Game 103
	2.5	Cyclic	Games: Algorithms for Finding the Value and the
			nal Strategies of the Players
		2.5.1	•
		2.5.2	
			a Fixed Strategy of the Second Player107
		2.5.3	Some Preliminary Results
		2.5.4	*
		2.5.5	A Polynomial Time Algorithm for Solving Ergodic
			Zero-Value Cyclic Games
		2.5.6	A Polynomial Time Algorithm for Solving Cyclic
			Games Based on the Reduction to Acyclic l -Games 113
		2.5.7	An Approach for Solving Cyclic Games Based on a
			Dichotomy Method and Solving Dynamic c-Games 116
	2.6	Cyclic	Games with Random States' Transitions of the
			mical System
	2.7		sh Equilibria Condition for Cyclic Games with p Players . 118
	2.8		mining Pareto Optima for Cyclic Games with p Players . 122
	2.0	Dotter	mining ratios optima for cyclic dames with principal in 122
3	Ext	ensior	and Generalization of Discrete Control
	\mathbf{Pro}	blems	and Algorithmic Approaches for its Solving125
	3.1		ete Control Problems with Varying Time of States'
			itions of the Dynamical System
		3.1.1	v
			Time of States' Transitions of the Dynamical System 126
		3.1.2	An Algorithm for Solving a Single-Objective Control
		9	Problem with Varying Time of States' Transitions of
			the Dynamical System
		3.1.3	The Discrete Control Problem with Cost Functions of
		91219	System's Passages that Depend on the Transition-Time
			of States' Transitions
	3.2	The C	Control Problem on a Network with Transition-Time
			ions on the Edges
			Problem Formulation

		3.2.2	An Algorithm for Solving the Problem on a Network with Transition-Time Functions on the Edges
	3.3	Multi	Objective Control of Time-Discrete Systems with
			ng Time of States' Transitions141
		3.3.1	Multi-Objective Discrete Control with Varying Time
			of States' Transitions of Dynamical Systems
		3.3.2	A Dynamic c-Game on Networks with Transition-Time
			Functions on the Edges
		3.3.3	Remark on Determining Pareto Optima for the
			Multi-Objective Control Problem with Varying Time
			of States' Transitions
	3.4	An A	lgorithm for Solving the Discrete Optimal Control
		Proble	em with Infinite Time Horizon and Varying Time of the
		States	s' Transitions
		3.4.1	Problem Formulation and Some Preliminary Results 150
		3.4.2	An Algorithm for Determining an Optimal Stationary
			Control for Dynamical Systems with Infinite Time
			Horizon
	3.5	A Ge	neral Approach for Algorithmic Solutions of Discrete
		Optin	nal Control Problems and its Game-Theoretic Extension . 154
		3.5.1	A General Optimal Control Model
		3.5.2	An Algorithm for Determining an Optimal Solution of
			the Problem with Fixed Starting and Final States 156
		3.5.3	The Discrete Optimal Control Problem on a Network $\dots 159$
		3.5.4	The Game-Theoretic Control Model with p Players 160
		3.5.5	The Game-Theoretic Control Problem on Networks
			and an Algorithm for its Solving
		3.5.6	Multi-Criteria Discrete Control Problems:
			Pareto Optima
	3.6		o-Nash Equilibria for Multi-Objective Games171
		3.6.1	Problem Formulation
		3.6.2	Main Results
		3.6.3	Discrete and Matrix Multi-Objective Games 177
		3.6.4	Some Comments on and Interpretations of
			Multi-Objective Games
		3.6.5	Determining a Pareto-Stackelberg Solution for
			Multi-Objective Games
4			Control and Optimal Dynamic Flow Problems
			rks
	4.1	_	e-Commodity Dynamic Flow Problems and the
			Expanded Network Method for Their Solving
		4.1.1	The Minimum Cost Dynamic Flow Problem
		4.1.2	The Main Results
		4.1.3	The Dynamic Model with Flow Storage at Nodes186

		4.1.4	, , , , , , , , , , , , , , , , , , , ,
			Integral Constant Demand-Supply Functions
		4.1.5	The Algorithm
		4.1.6	Constructing the Time-Expanded Network and its Size $.190$
		4.1.7	Approaches for Solving the Minimum Cost Flow
			Problem with Different Types of Cost Functions on
			the Edges
		4.1.8	Determining the Minimum Cost Flows in Dynamic
			Networks with Transition Time Functions that
		4.4.0	Depend on Flow and Time
		4.1.9	An Algorithm for Solving the Maximum Dynamic
		3.5.1	Flow Problem
	4.2		-Commodity Dynamic Flow Problems and Algorithms
			eir Solving
		4.2.1	The Minimum Cost Multi-Commodity Dynamic Flow
		400	Problem
		4.2.2	The Main Results
		4.2.3	The Algorithm
		4.2.4	Examples
		4.2.5	The Dynamic Multi-Commodity Minimum Cost Flow
			Problem with Transition Time Functions that Depend
		100	on Flows and on Time
		4.2.6	Generalizations
		4.2.7	An Algorithm for Solving the Maximum Dynamic
	4.3	The C	Multi-Commodity Flow Problem
	4.5		etworks
		on ive	tworks
5	Apı	plicati	ons and Related Topics
	5.1		rsis and Control of Time-Discrete Systems:
			rce Planning - The TEM Model
		5.1.1	
		5.1.2	The Basic Model
		5.1.3	Control Theoretic Part
		5.1.4	Problem of Fixed Point Controllability and
			Null-Controllability
		5.1.5	Optimal Investment Parameter
		5.1.6	A Game-Theoretic Extension -
			Relation to Multilayered Decision Problems
	5.2	Algor	ithmic Solutions for an Emission Reduction Game: The
			Game
		5.2.1	The Core in the TEM Model
		5.2.2	A Second Cooperative Treatment of the TEM Model $\dots 259$
		5.2.3	Comments

xvi Contents

5.3	An Ei	mission Reduction Process -	
	The N	MILAN Model	. 269
	5.3.1	MILAN: Multilayered Games on Networks	
		The General Kyoto Game as a Multi-Step Process	. 269
	5.3.2	Sequencing and Dynamic Programming	. 271
	5.3.3	Generalizations of the Feasible Decision Sets:	
		Optimal Solutions on k-Layered Graphs	. 274
Conclu	sion		. 275
Refere	nces		. 277
Index .			. 283