



COLLECTIVE QUANTUM GAMES

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CLASSICAL GAME THEORY

Two-person, Non-zero sum games

		B	
		C	D
A	C	R	S
	D	S	P

INDEPENDENT

CORRELATED

players games

		y	1-y
X	x	xy	x(1-y)
	1-x	(1-x)y	(1-x)(1-y)

		π ₁₁	π ₁₂
		π ₂₁	π ₂₂

$$S > R > P > T$$

Prisoner's Dilemma (PD)

Fair and Symmetric

INDEPENDENT probabilistic strategies: $\mathbf{x} = (x, 1-x)'$, $\mathbf{y} = (y, 1-y)'$ → $\mathbf{\Pi} = \mathbf{xy}'$

$$p_A(x, y) = Rxy + Sx(1-y) + T(1-x)y + P(1-x)(1-y)$$

$$p_B(x, y) = Rxy + Tx(1-y) + S(1-x)y + P(1-x)(1-y)$$

(x, y) in **Nash Equilibrium (NE)**: x is the best response to y , y is the best response to x .

PD: (0,0) ≡ (D,D) unique NE

CORRELATED games: **JOINT** probability distribution $\mathbf{\Pi} = \begin{pmatrix} \pi_{11} & \pi_{12} \\ \pi_{21} & \pi_{22} \end{pmatrix}$

$$p_A = R\pi_{11} + S\pi_{12} + T\pi_{21} + P\pi_{22}$$

$$p_B = R\pi_{11} + T\pi_{12} + S\pi_{21} + P\pi_{22}$$

Social Welfare Solution (SWS): Maximization of the sum of the payoffs of both players.

PD: (1,1) ≡ (C,C), π₁₁ = 1 unique SWS → $p_A + p_B = 2R$ (← $T + S < 2R$)



QUANTUM approach EWL model¹



PROBABILITY AMPLITUDES $\in \mathbb{C}$

$$\Pi = \begin{pmatrix} |\Psi_1|^2 & |\Psi_2|^2 \\ |\Psi_3|^2 & |\Psi_4|^2 \end{pmatrix} \xleftarrow{\text{Born}} \begin{pmatrix} \Psi_1 \\ \Psi_2 \\ \Psi_3 \\ \Psi_4 \end{pmatrix} \equiv |\Psi\rangle = \hat{J}^\dagger (\hat{U}_A \otimes \hat{U}_B) \hat{J} \begin{pmatrix} 1 \\ 0 \\ 0 \\ 0 \end{pmatrix}$$

INDEPENDENT Quantum Strategies ($\hat{U} \in \text{SU}(2)$, Special Unitary operators: $|\hat{U}| = 1$, $\hat{U}^\dagger \hat{U} = I$)

$$\hat{U}(\theta, \alpha) = \begin{pmatrix} e^{i\alpha} \cos \frac{\theta}{2} & \sin \frac{\theta}{2} \\ -\sin \frac{\theta}{2} & e^{-i\alpha} \cos \frac{\theta}{2} \end{pmatrix} \quad \begin{matrix} \theta \in [0, \pi] \\ \alpha \in [0, \pi/2] \end{matrix} \quad \hat{C} = \hat{U}(0, 0) = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} = I \quad \hat{D} = \hat{U}(\pi, \alpha) = \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix} = i\sigma_y$$

ENTANGLED by: $\hat{J}(\gamma) = \cos \frac{\gamma}{2} \hat{C} \otimes \hat{C} + i \sin \frac{\gamma}{2} \hat{D} \otimes \hat{D}$ **Entanglement Factor** $\gamma \in [0, \pi/2]$

• $\gamma = 0$ or $\alpha_A = \alpha_B = 0$ or $\theta_A = \theta_B = \pi$ ($\forall \gamma$): $\Pi = \begin{pmatrix} x & \\ & 1-x \end{pmatrix} (y \ 1-y)$ **FACTORIZABLE (SEPARABLE)**

$$x = \cos^2 \frac{\theta_A}{2}, \quad y = \cos^2 \frac{\theta_B}{2} \quad \theta \text{ is the } \textit{classical} \text{ parameter}$$

$$\theta_A = \theta_B = \alpha_A = \alpha_B = 0 \rightarrow U_A = U_B = \hat{U}(0, 0) = I = \hat{C} \rightarrow |\Psi\rangle = \hat{J}^\dagger (\hat{I} \otimes \hat{I}) \hat{J} |00\rangle |00\rangle = \hat{J}^\dagger \hat{J} |00\rangle = \hat{I} |00\rangle = |00\rangle \rightarrow \Pi^{CC} = \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix}$$

$$\theta_A = \theta_B = \pi \rightarrow U_A = U_B = \hat{D} = \hat{U}(\pi, \alpha) = \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix} \rightarrow |\Psi\rangle = |11\rangle = (0 \ 0 \ 0 \ 1)' \rightarrow$$

$$\Pi^{DD} = \begin{pmatrix} 0 & 0 \\ 0 & 1 \end{pmatrix} \quad \forall \gamma$$

• $\theta_A = \theta_B = 0$: $\Pi = \begin{pmatrix} 1 - \pi_{22} & 0 \\ 0 & \pi_{22} = \sin^2(\alpha_A + \alpha_B) \sin^2 \gamma \end{pmatrix}$ **NON-FACTORIZABLE** (diagonal $\rightarrow |lcc| = 1$)

$$\star \quad \underline{\alpha_A = \alpha_B = \pi/2} \quad \hat{U}_A = \hat{U}_B = \hat{U}(0, \frac{\pi}{2}) = \hat{Q} = \begin{pmatrix} i & 0 \\ 0 & -i \end{pmatrix} = i\sigma_z \rightarrow \Pi^{QQ} = \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix} \quad \forall \gamma$$

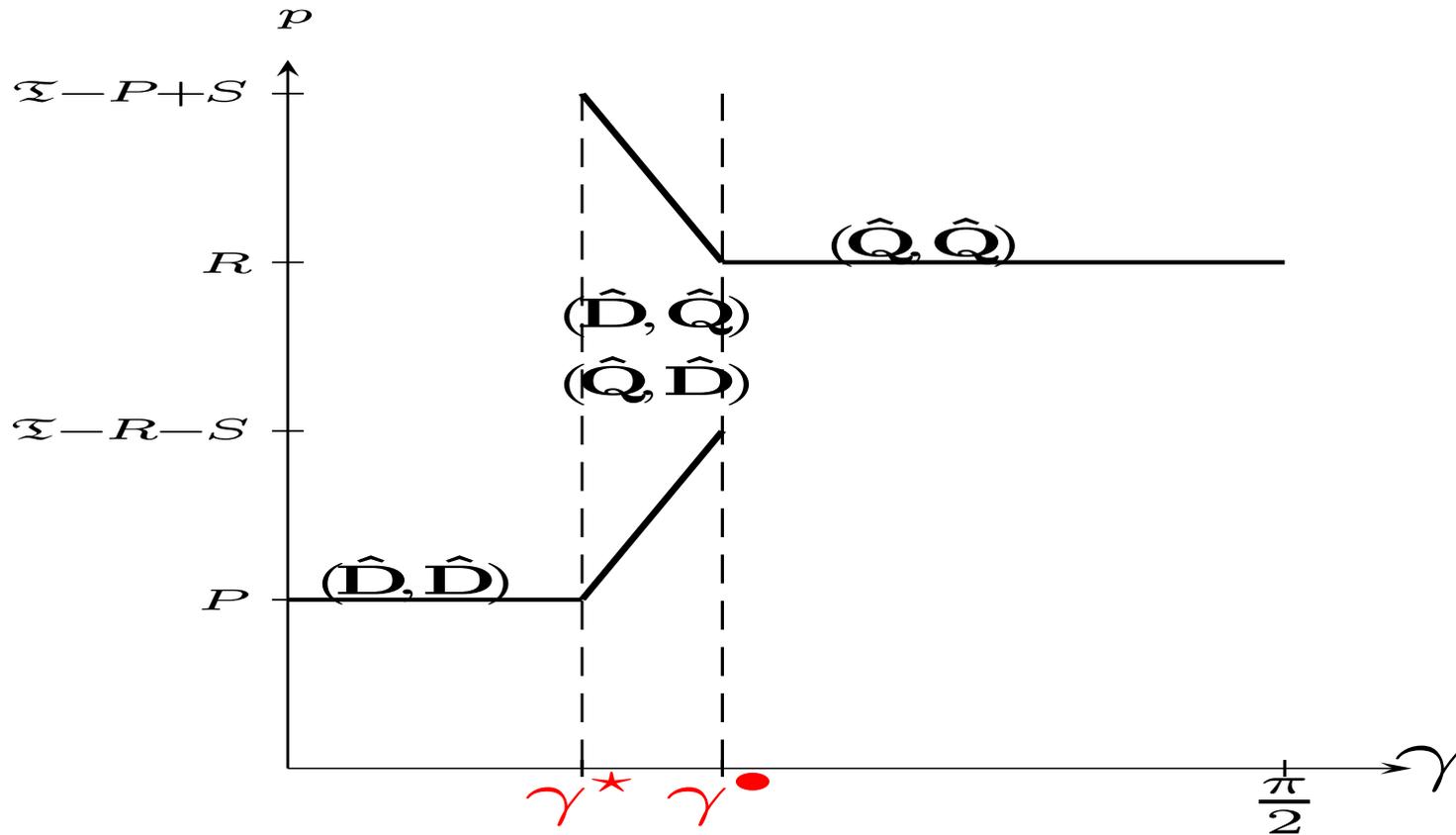
¹ Eisert, J., Wilkens, M., Lewenstein, M. (1999). Quantum games and Quantum Strategies. Phys. Rev. Lett., 83, 15, 3077-3080.

Nash Equilibrium (NE) in the QPD EWL model

(\hat{Q}, \hat{Q}) unique NE for $\gamma > \gamma^\bullet$

$$\hat{Q} = \hat{U}(0, \frac{\pi}{2}), \quad \Pi^{QQ} = \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix} \rightarrow p_{A,B}^{QQ} = \mathbf{R}$$

		C	B	D
C	R	R	S	\mathfrak{T}
A	S	S	P	P
D	\mathfrak{T}	\mathfrak{T}	P	P



$$\gamma^* = \arcsin \sqrt{\frac{P-S}{\mathfrak{T}-S}} \quad \gamma^\bullet = \arcsin \sqrt{\frac{\mathfrak{T}-R}{\mathfrak{T}-S}}$$

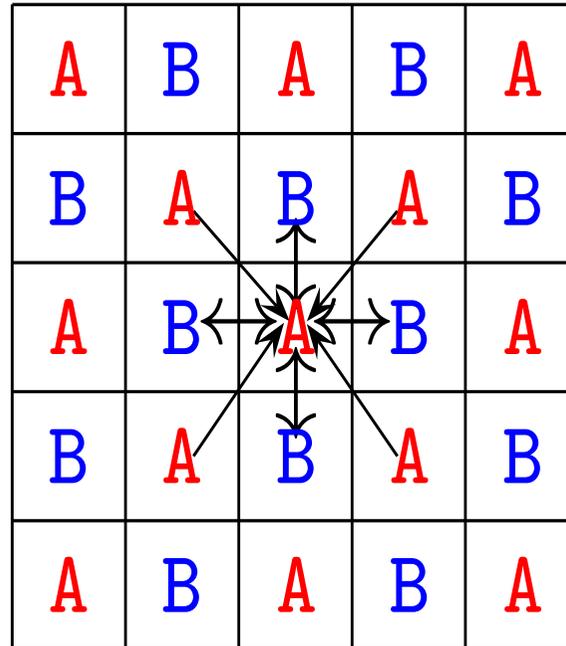
ITERATIVE COLLECTIVE QUANTUM Games



• Spatial Games (CA)

Each player occupies a cell (i, j) in a 2D $N \times N$ lattice.

A and **B** alternate in the site occupation (chessboard). Every player surrounded by four partners (A-B, B-A), and four mates (A-A, B-B).

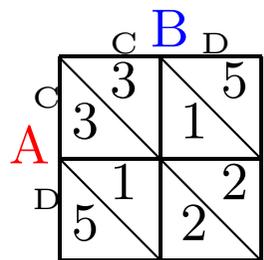


• Games on random Networks (NW)

Each node is connected at random with four mates and four partners.

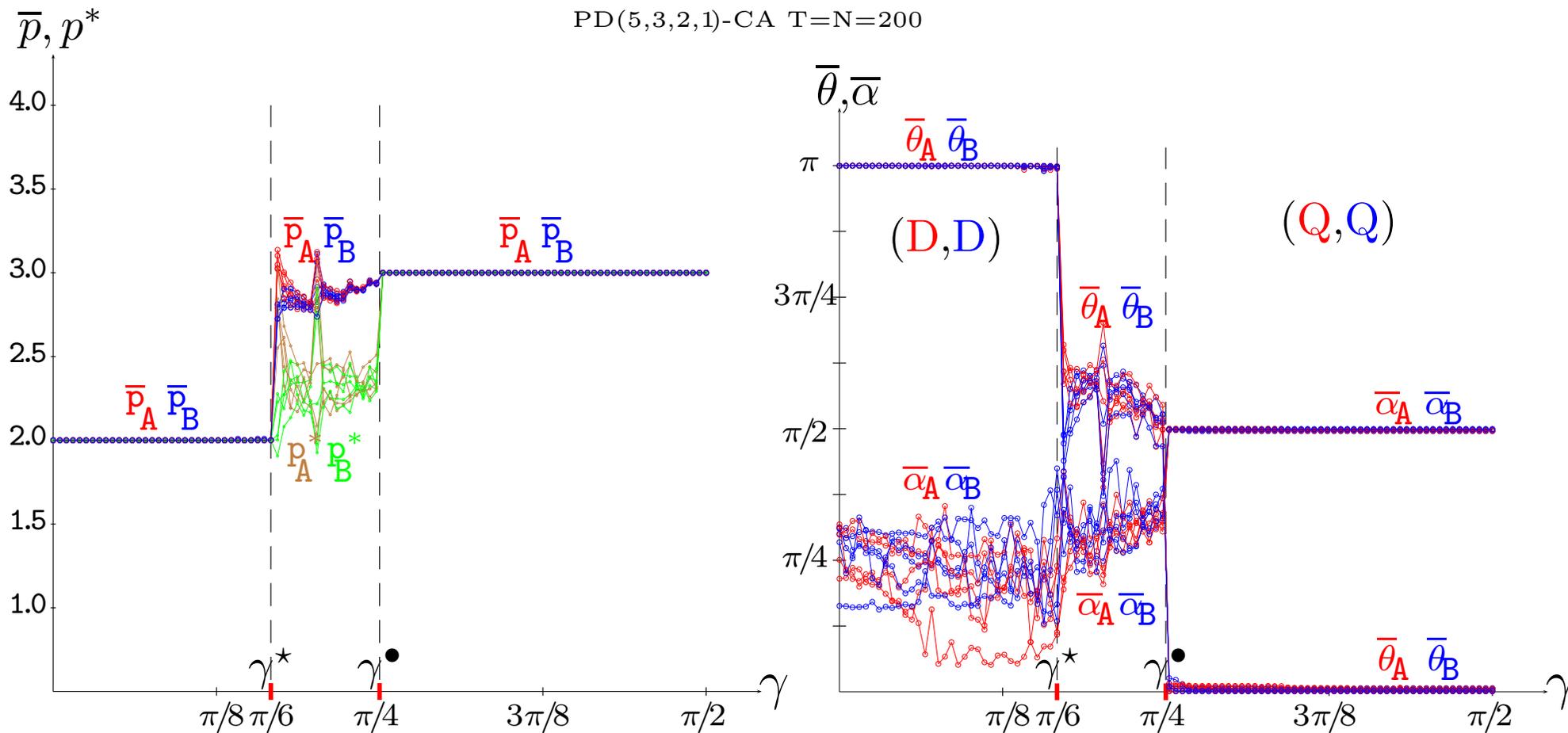
In each round (T) every player (i, j) :

- plays with his four adjacent partners. His payoff $p_{i,j}^{(T)}$ is the sum over these four games.
- Adopts the strategy parameters $(\theta_{k,l}^{(T)}, \alpha_{k,l}^{(T)})$ of the adjacent mate (including himself) with the highest $p^{(T)}$



Spatial QPD(5,3,2,1)-CA

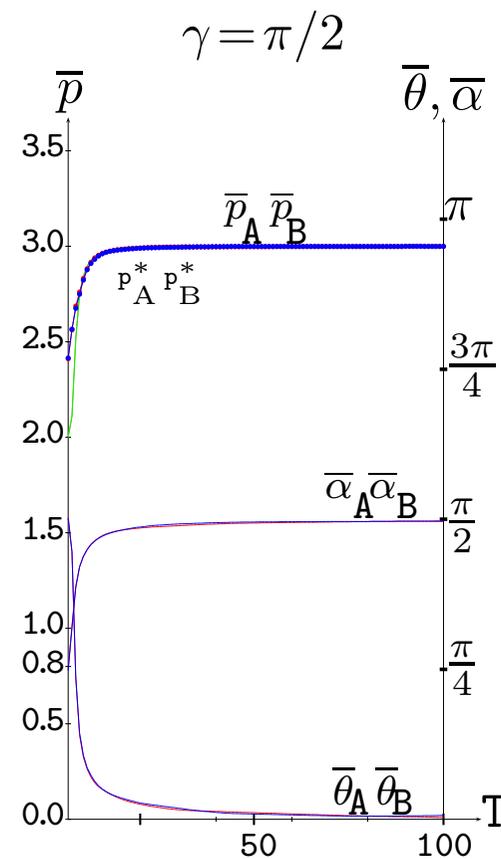
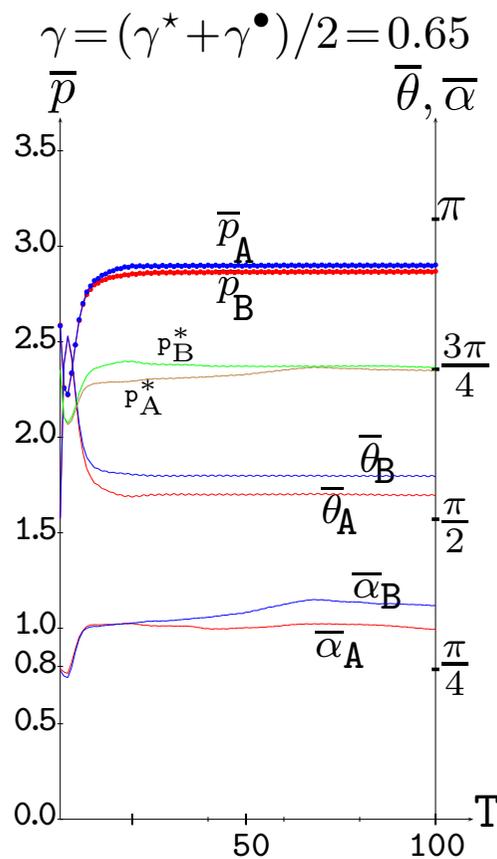
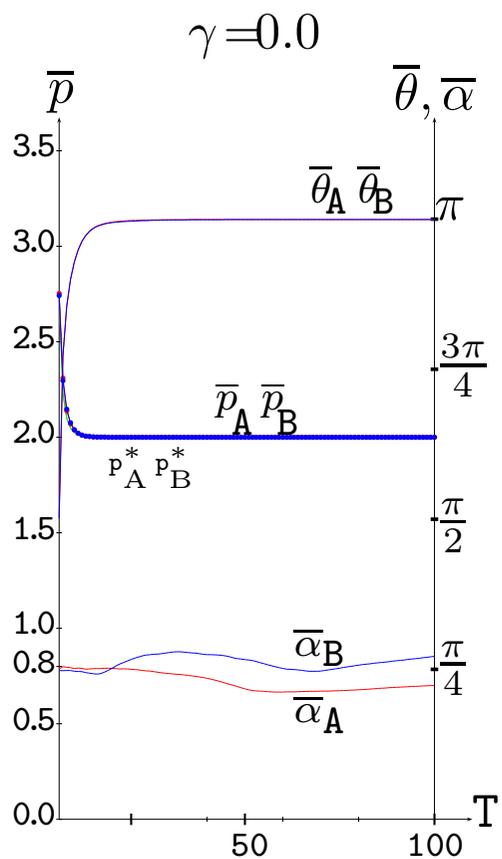
Five random initial assignments of the (θ, α) parameter values.
 200×200 lattice with periodic boundary conditions. $T=200$.



$$U_A^* = \begin{pmatrix} e^{i\bar{\alpha}_A} \cos \frac{\bar{\theta}_A}{2} & \sin \frac{\bar{\theta}_A}{2} \\ -\sin \frac{\bar{\theta}_A}{2} & e^{-i\bar{\alpha}_A} \cos \frac{\bar{\theta}_A}{2} \end{pmatrix}, \quad U_B^* = \begin{pmatrix} e^{i\bar{\alpha}_B} \cos \frac{\bar{\theta}_B}{2} & \sin \frac{\bar{\theta}_B}{2} \\ -\sin \frac{\bar{\theta}_B}{2} & e^{-i\bar{\alpha}_B} \cos \frac{\bar{\theta}_B}{2} \end{pmatrix}$$

QPD(5,3,2,1)-CA Dynamics up to $T=100$

	C	B	D
C	3	5	
A	3	1	
D	5	2	



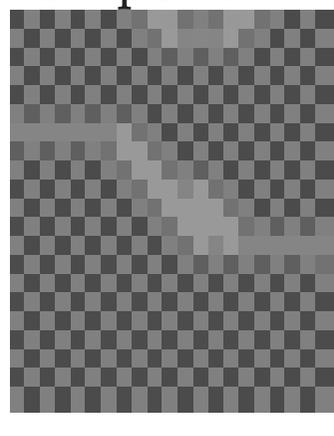
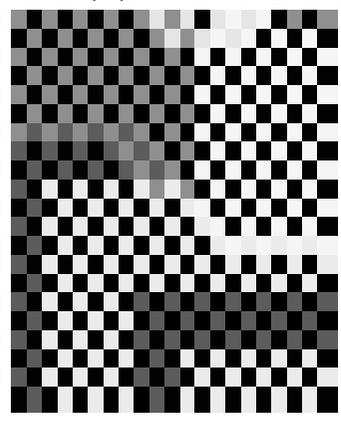
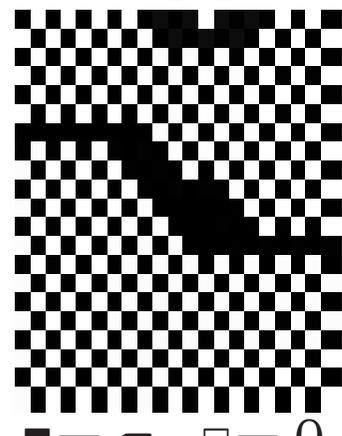
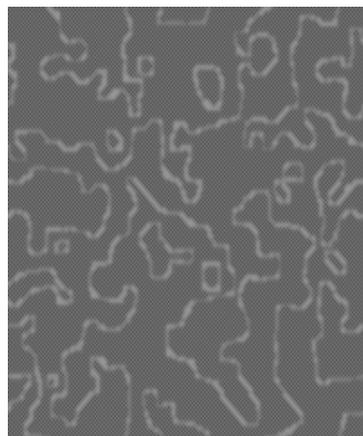
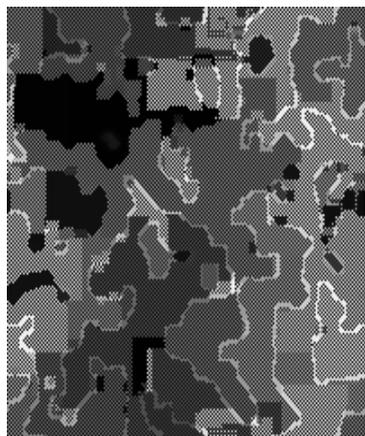
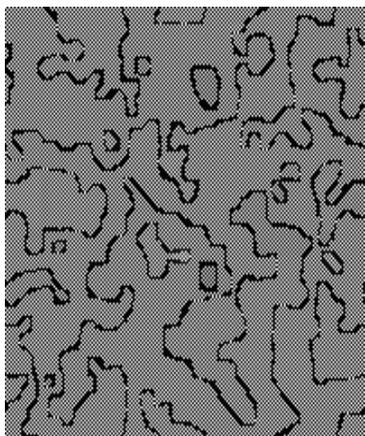
$\gamma = (\gamma^* + \gamma^\bullet)/2 = 0.65$

θ_{100}

α_{100}

p_{100}

ZOOM 21×21 central part



■ = π □ = 0

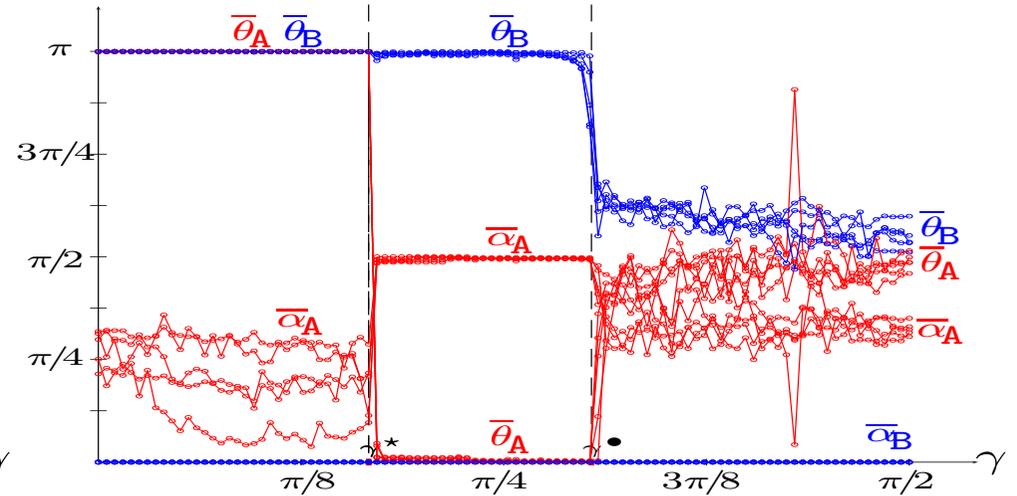
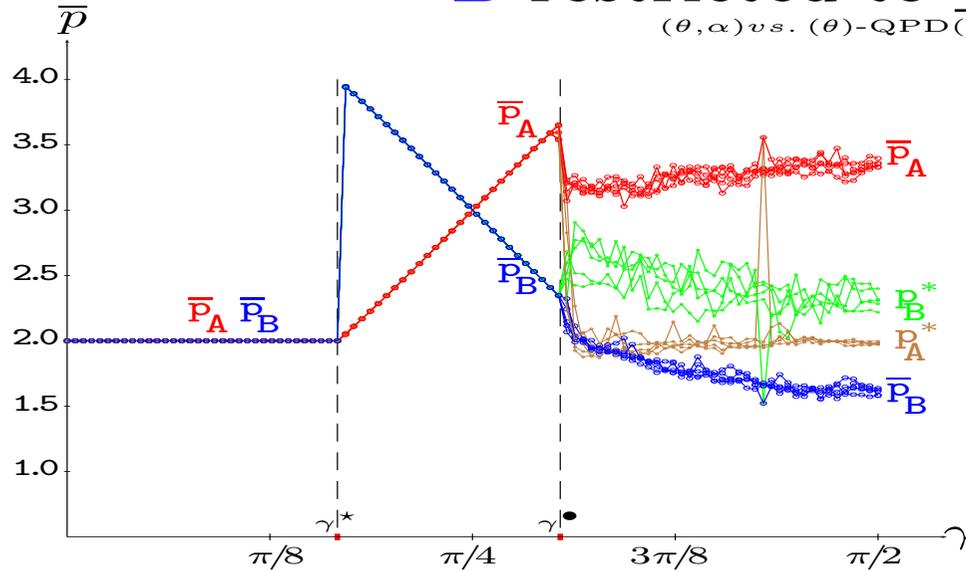
UNFAIR QPD-CA

	C	D
A	3	1
D	5	2

A may use Quantum $\hat{U}(\theta, \alpha)$

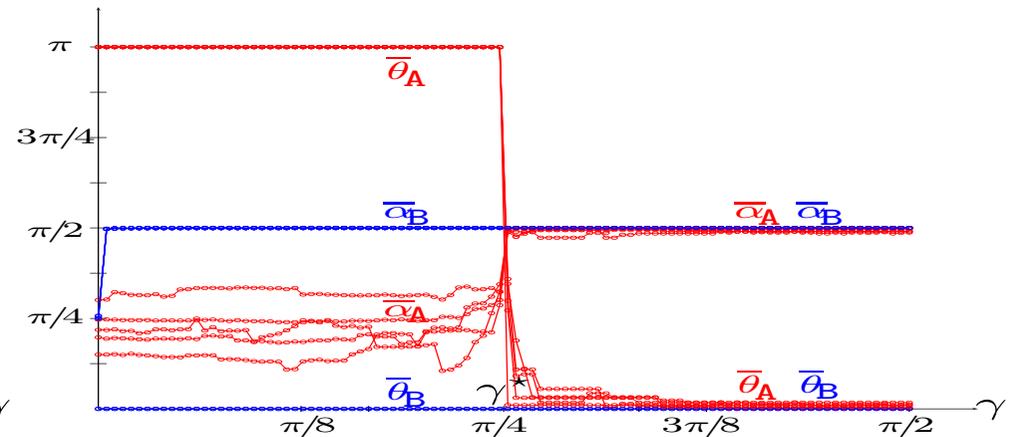
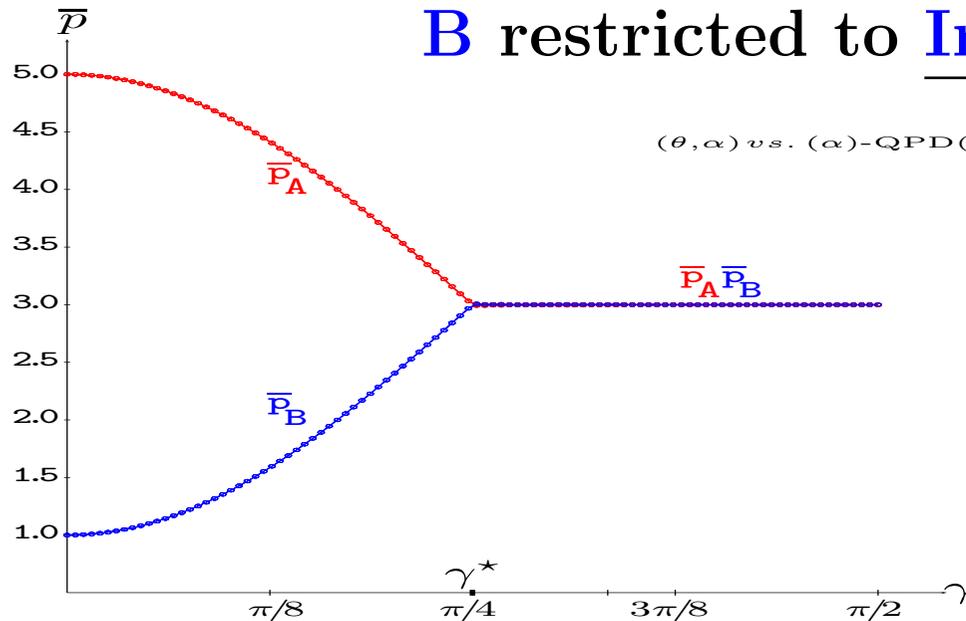
B restricted to Classical $\hat{U}(\theta, 0)$

(θ, α) vs. (θ) -QPD(5,3,2,1)-CA T=N=200



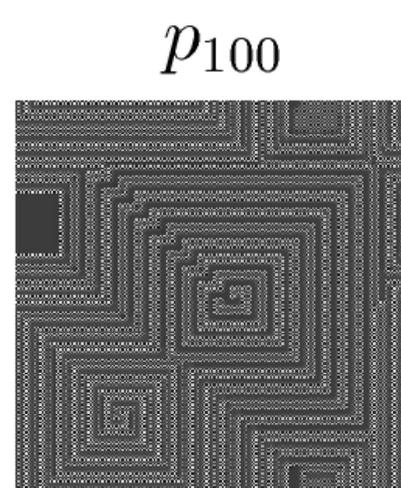
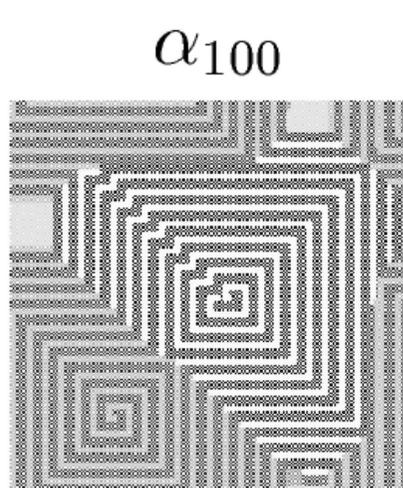
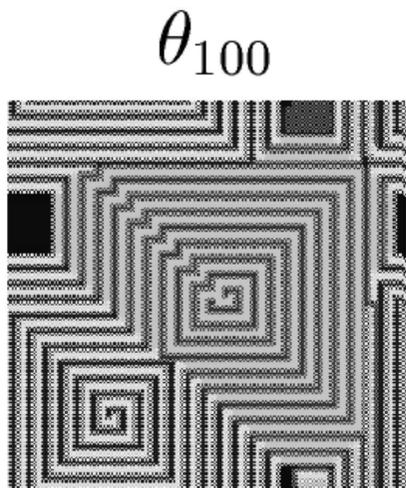
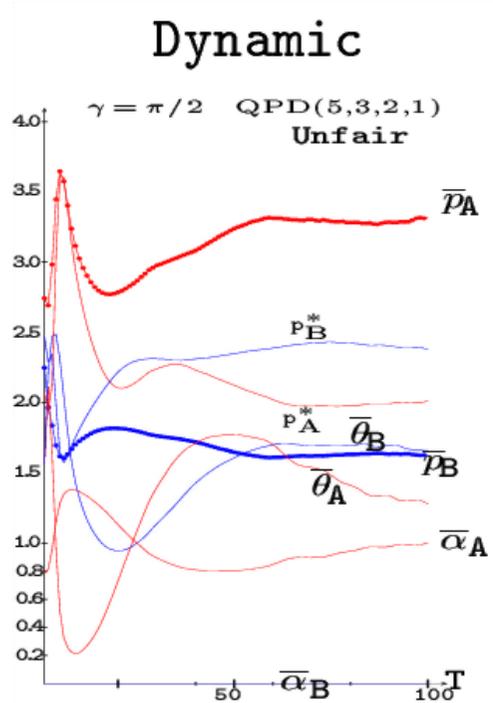
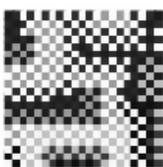
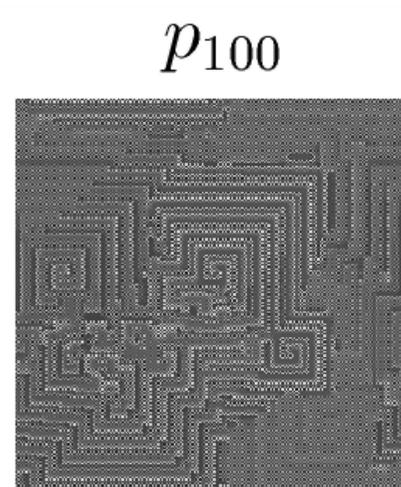
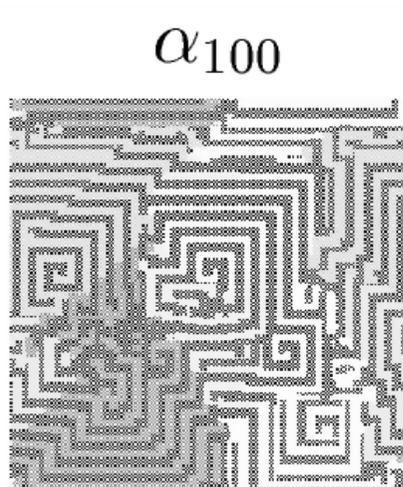
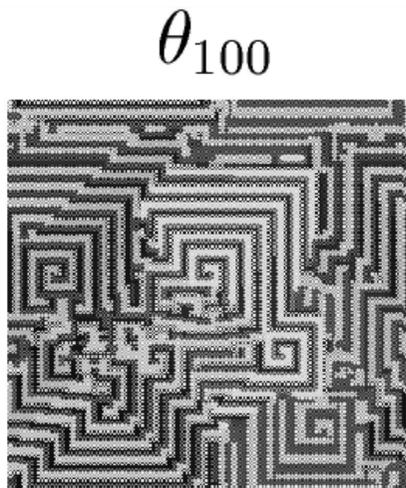
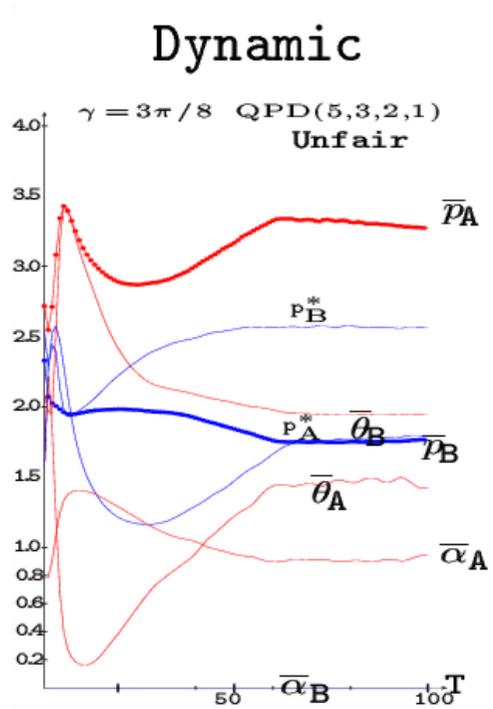
B restricted to Imaginary $\hat{U}(0, \alpha)$

(θ, α) vs. (α) -QPD(5,3,2,1)-CA T=N=200



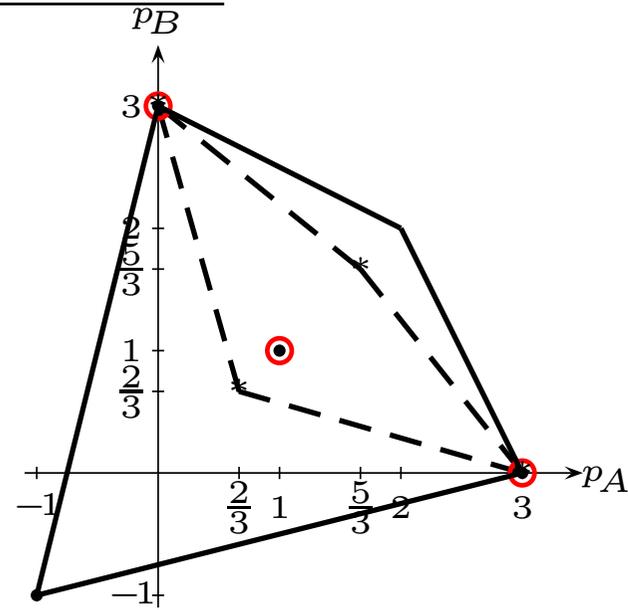
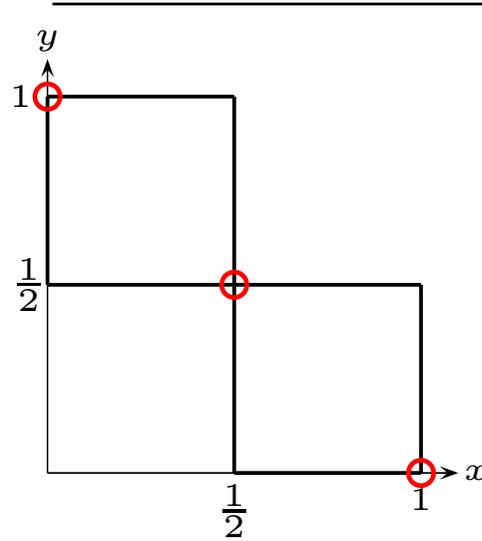
UNFAIR Quantum vs. Classic PD-CA

	C	B	D
C	3	3	5
A	3	1	5
D	5	1	2



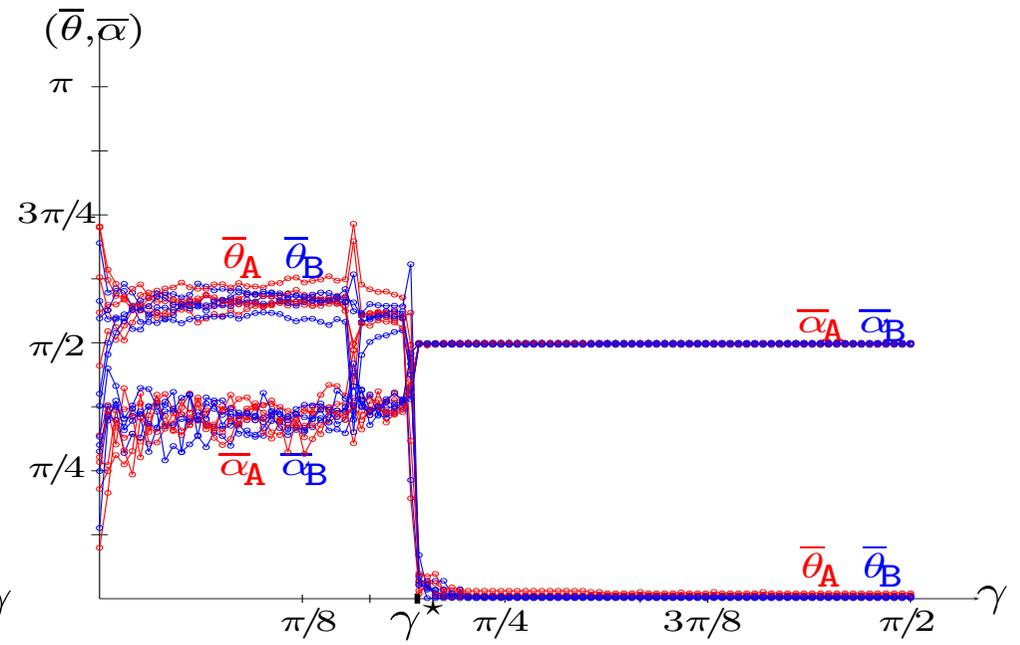
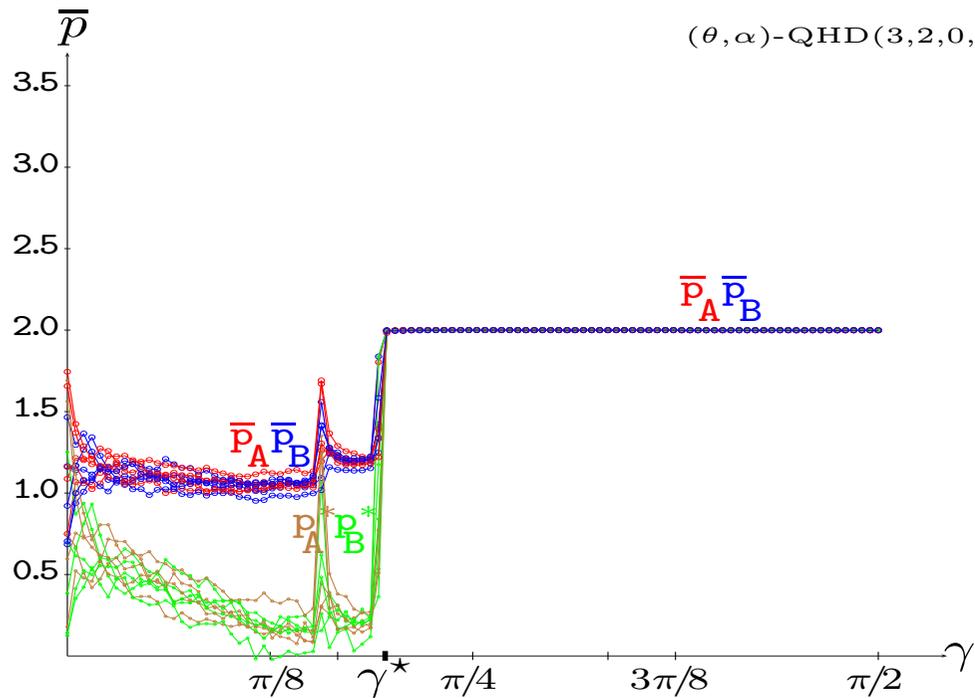
HAWK-DOVE (HD)

		B	
		D	H
A	D	2	3
	H	0	-1



NE: • $(1, 0) \equiv (D, H) \rightarrow p_A=0, p_B=3$ • $(0, 1) \equiv (H, D) \rightarrow p_A=3, p_B=0$ • $(1/2, 1/2) \rightarrow p_{AB}=1$

SWS: $(1, 1) \equiv (D, D), \pi_{11} = 1 \rightarrow p_A + p_B = 4$ • $(1, 1) \equiv (H, H)$ NO NE

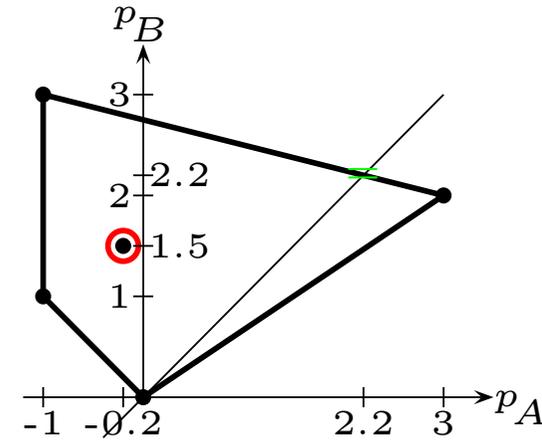
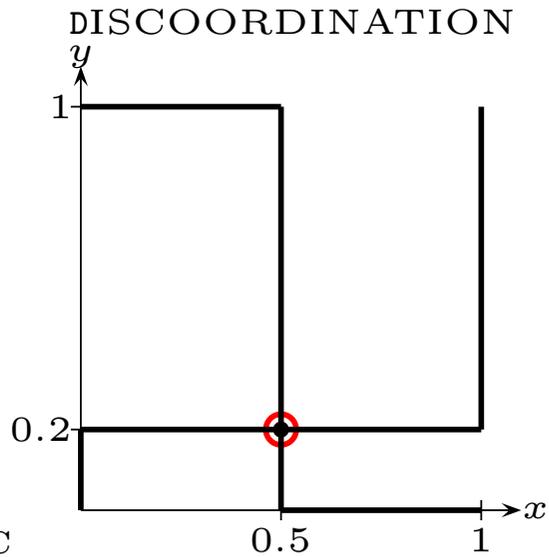


The SAMARITAN'S DILEMMA (SD)



	y	B	$1-y$
	W		L
x	A	2	3
	\bar{A}	3	-1
	A	1	0
$1-x$	\bar{A}	-1	0

UNFAIR, ASYMMETRIC



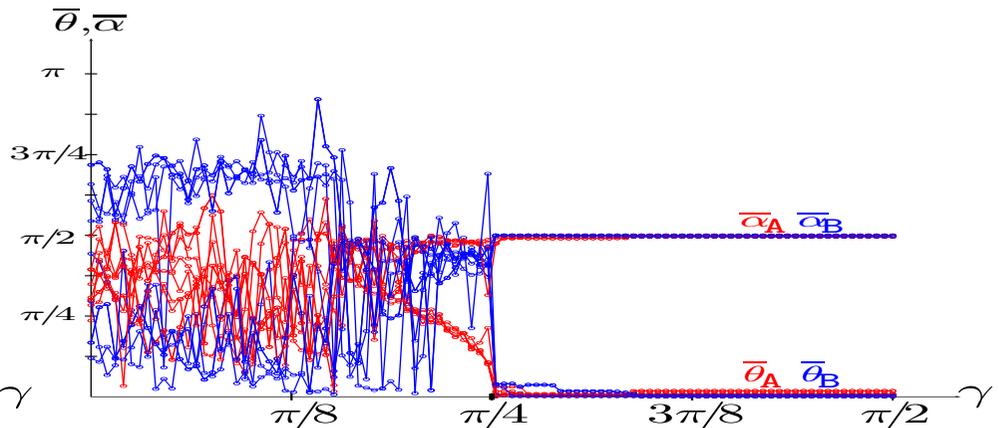
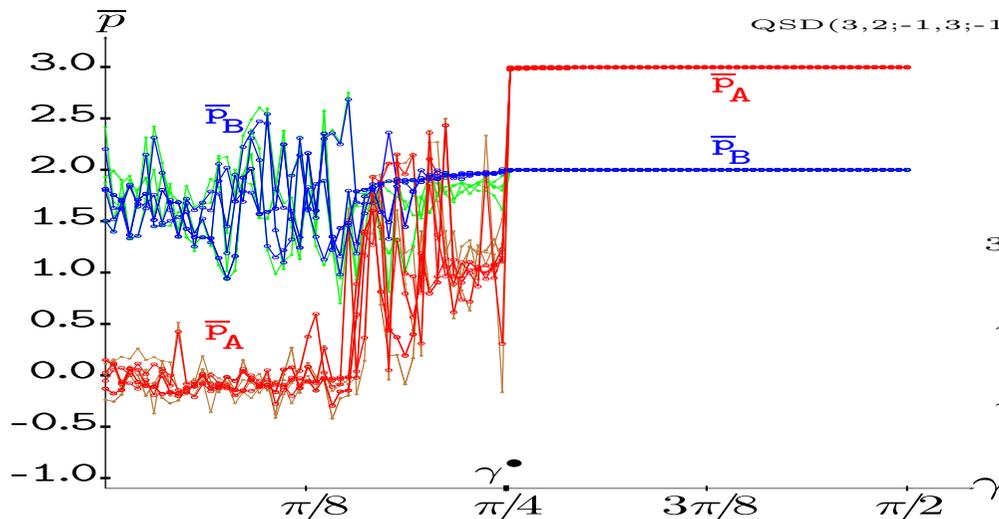
$$\frac{3 - 1 - 1 + 0}{4} = 0.25$$

$$\frac{2 + 3 + 1 + 0}{4} = 1.5$$

NE: $(\mathbf{x}^* = 1/2, \mathbf{y}^* = 1/5)$, $(\mathbf{p}_A = -0.2, \mathbf{p}_B = 1.5)$ $(1,1) \equiv (A,W)$, $\pi_{11} = 1$ unique SWS $\rightarrow p_A + p_B = 5$

Spatial QSD-CA

QSD(3,2;-1,3;-1,1)-CA T=N=200

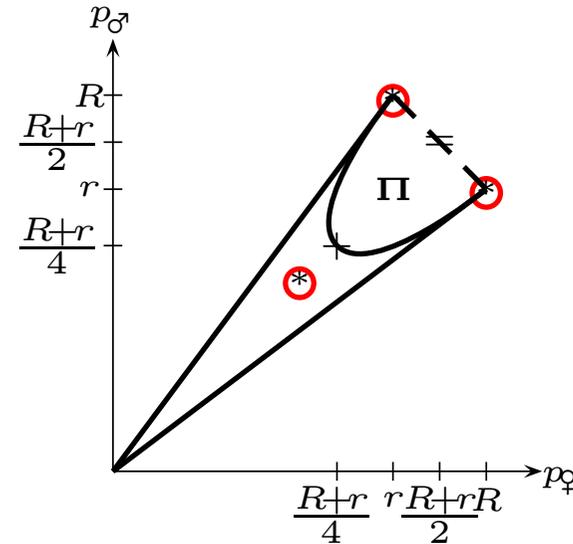
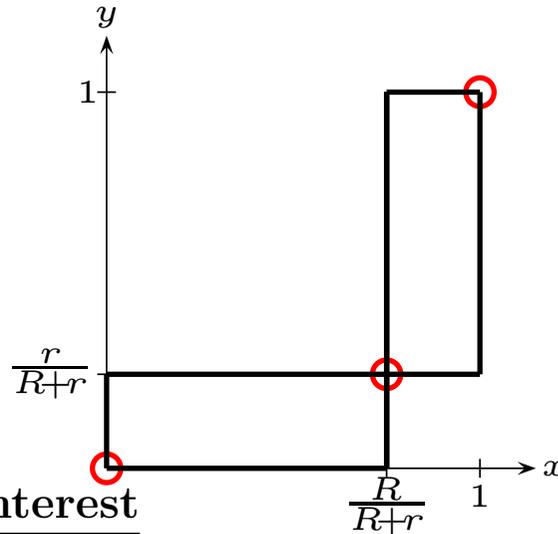


BATTLE OF THE SEXES (BOS) $R > r > 0$

Fair, Asymmetric

		B_{\square}	
		F	B
A_{\square}	F	r	0
	B	0	R

Coordination, conflicting interest



INDEPENDENT probabilistic strategies

$$p_{\square}(x, y) = Rxy + r(1-x)(1-y)$$

$$p_{\square}(x, y) = rxy + R(1-x)(1-y)$$

$$y = 1 - x \rightarrow p_{\square} = p_{\square} = (R+r)(1-x)x$$

$$x = y = 1/2 \rightarrow p_{max}^+ = (R+r)/4$$

NE: $\bullet (1, 1) \equiv (F, F) \rightarrow p_{\square} = R, p_{\square} = r$ $\bullet (0, 0) \equiv (B, B) \rightarrow p_{\square} = r, p_{\square} = R$

$$\bullet x^* = \frac{R}{R+r}, y^* = \frac{r}{R+r} \rightarrow p_{\square, \square} = \frac{Rr}{R+r} < r$$

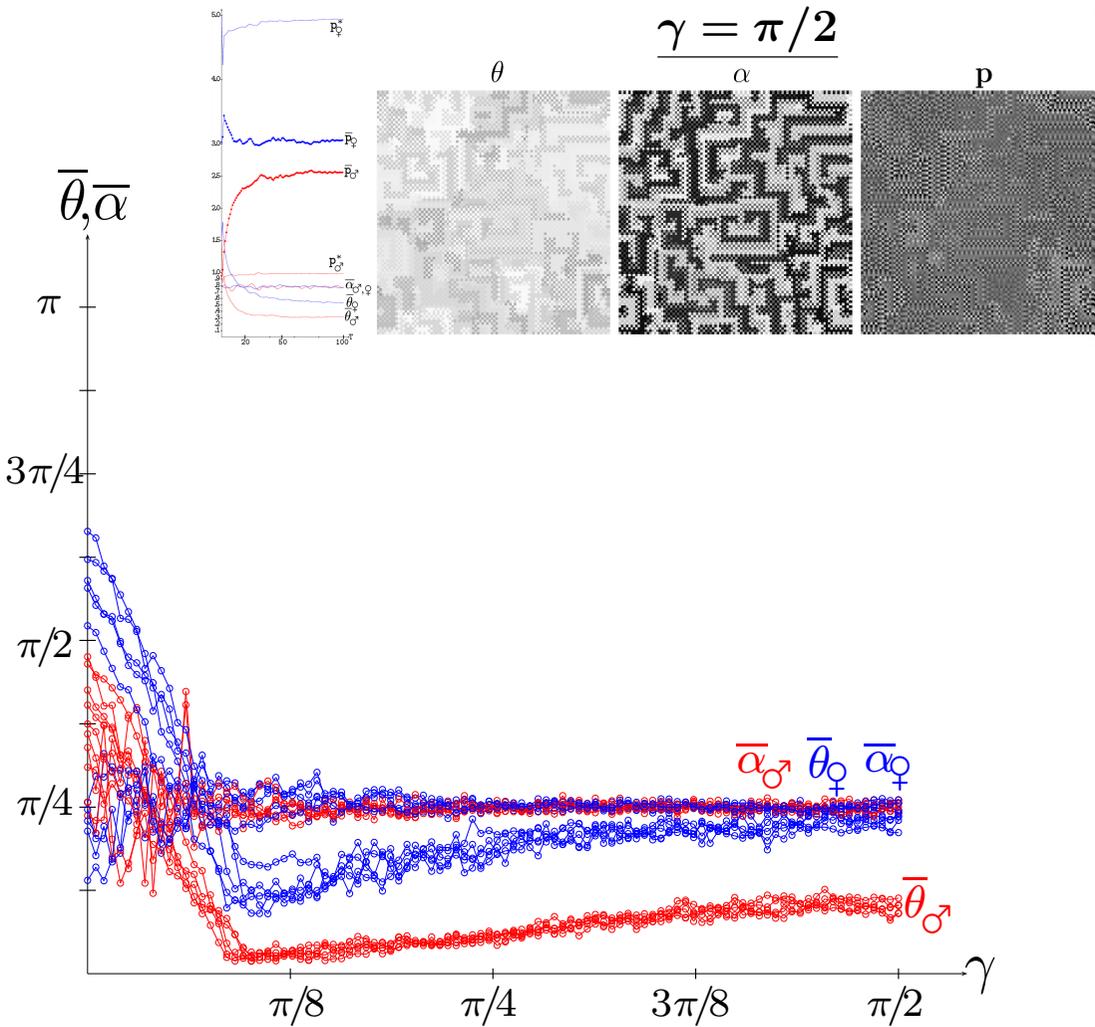
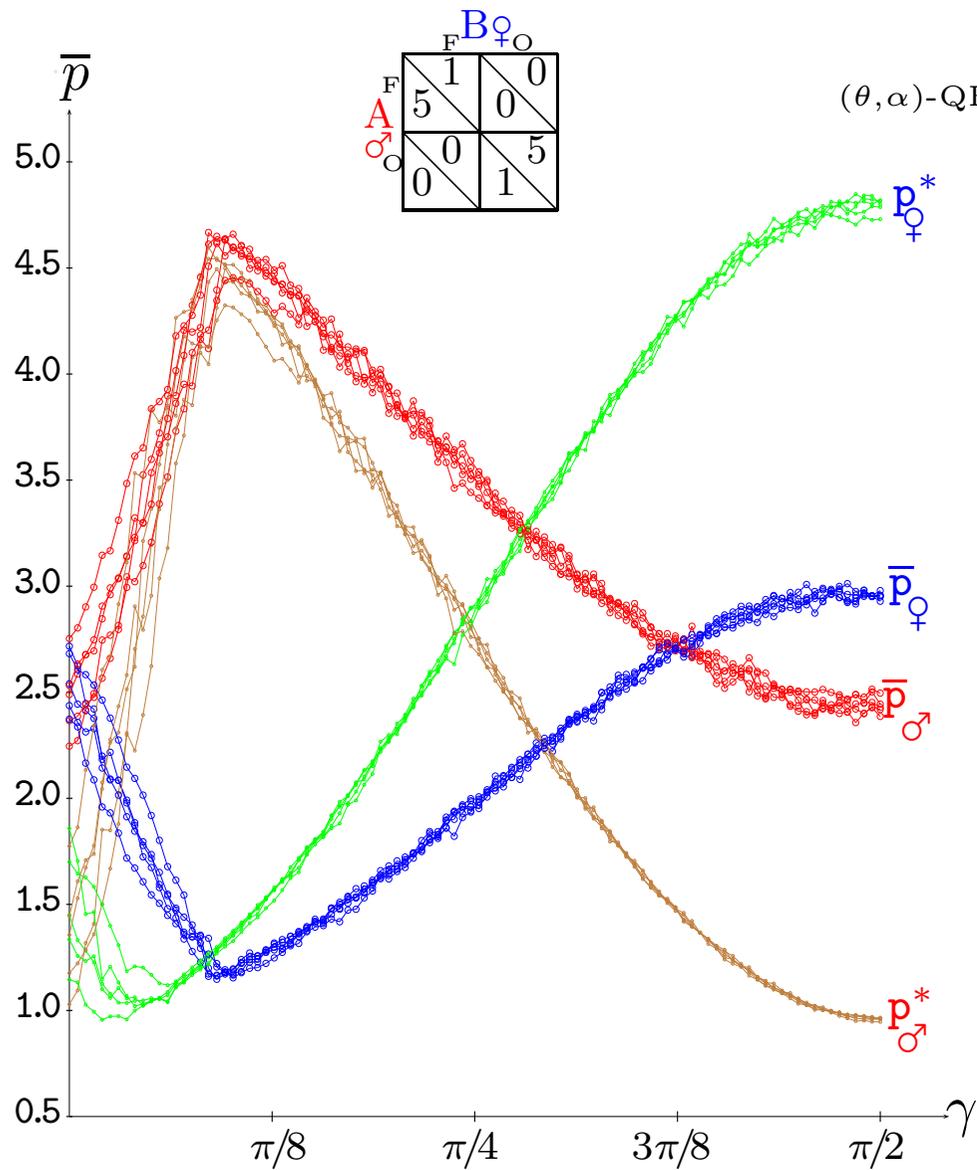
CORRELATED games

$$p_{\square} = \pi_{11}R + \pi_{22}r$$

$$p_{\square} = \pi_{11}r + \pi_{22}R$$

$$\pi_{11} = \pi_{22} = \pi \rightarrow p_{\square} = p_{\square} = (R+r)\pi \quad \pi = 1/2 \rightarrow p_{max}^- = (R+r)/2$$

SWS: $(1, 1) \equiv (F, F), (0, 0) \equiv (B, B), \pi_{11} + \pi_{22} = 1$, e.g., $\pi_{11} = 1, \pi_{22} = 0 \rightarrow p_A + p_B = R + r$



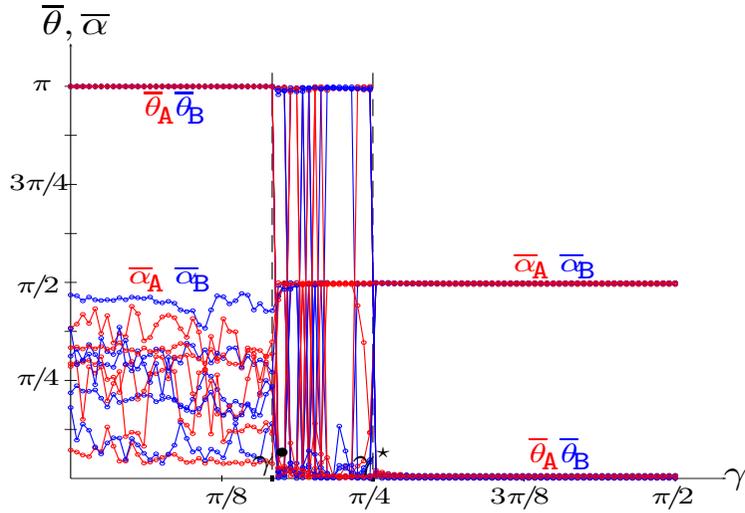
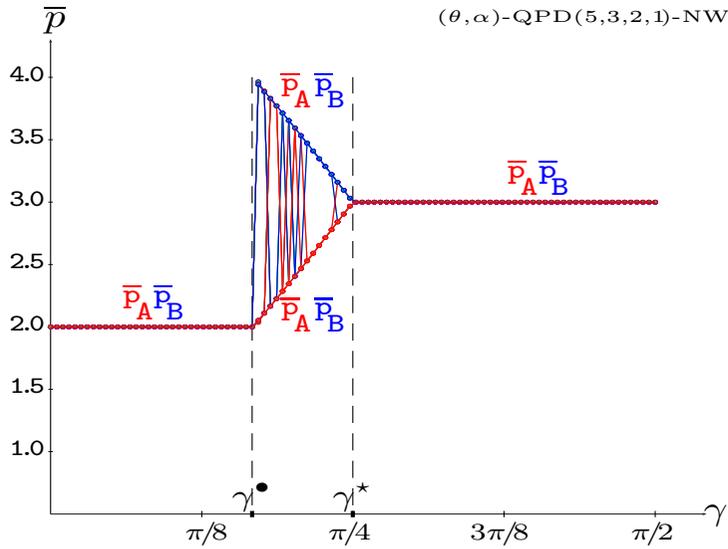
Alonso-Sanz,R.(2014). Variable entangling in a quantum battle of the sexes cellular automaton. Was,J.,Sirakoulis,G.C.,Bandini,S.(Eds.): ACRI-2014,LNCS,8751,125-135.

Alonso-Sanz,R.(2013). On a three-parameter quantum battle of the sexes cellular automaton. *Quantum Information Processing*, 12,5,1835-1850.

Alonso-Sanz,R.(2012). A quantum battle of the sexes cellular automaton. Proc. R. Soc. A, 468,3370-3383 .

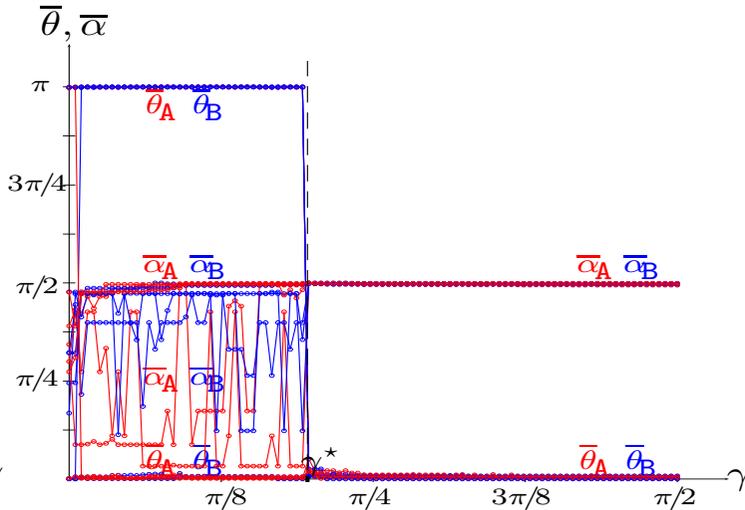
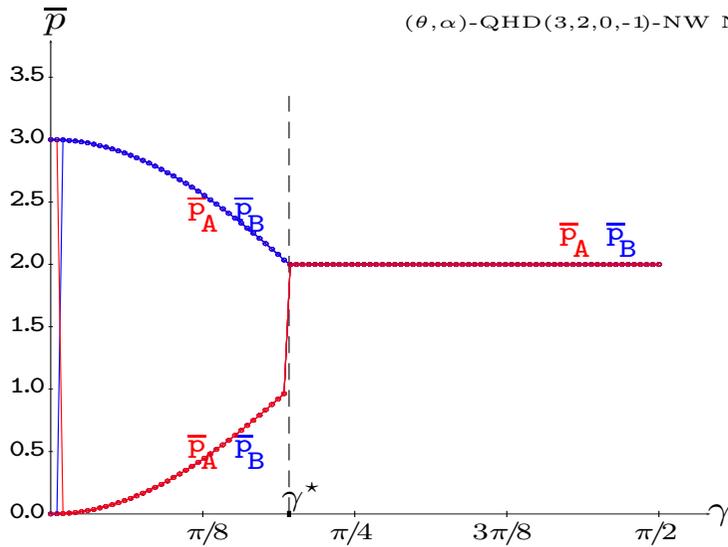
QPD on NETWORK

	C	B	D
C	3	3	5
D	1	2	2
A	5	1	2



QHD on NETWORK

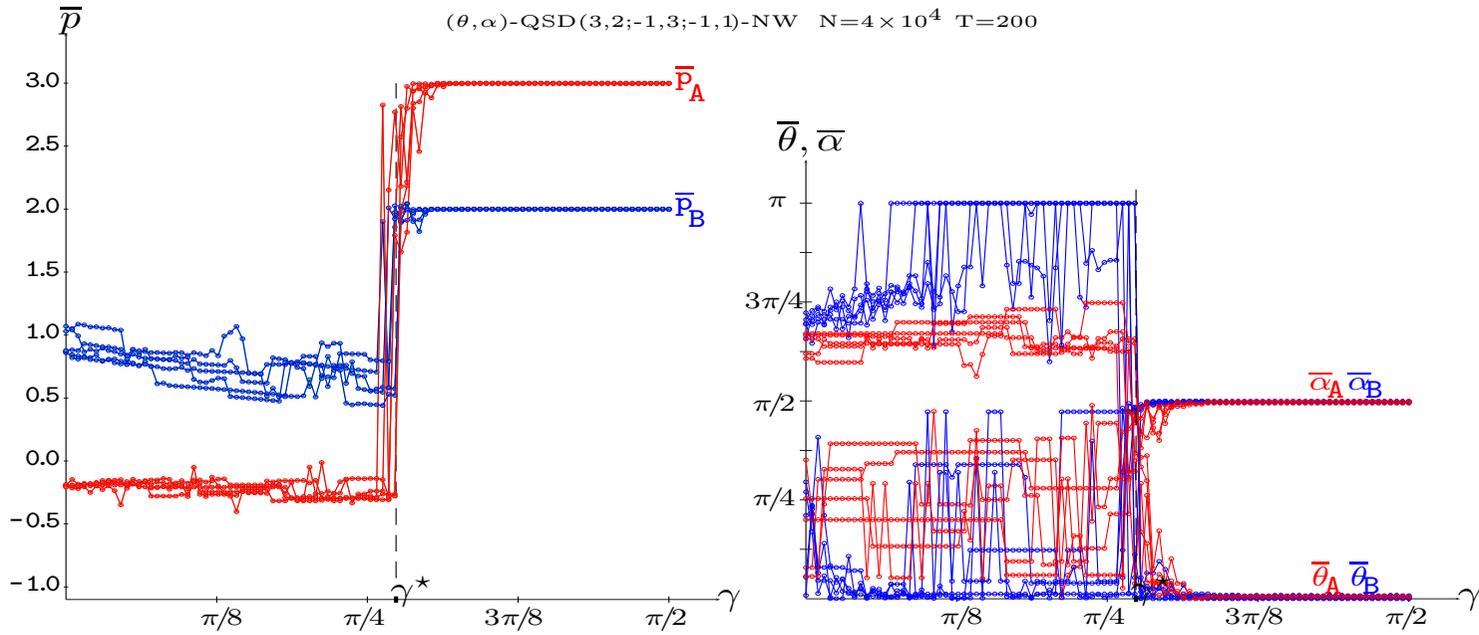
	D	B	H
D	2	2	3
H	0	-1	-1
A	3	0	-1



$$p_A^{DQ} = \mathfrak{T} \cos^2 \gamma + S \sin^2 \gamma == p^{QQ} = R \rightarrow \gamma^* = \arcsin \left(\sqrt{\frac{\mathfrak{T}-R}{\mathfrak{T}-S}} = \frac{1}{3} \right) = 0.616.$$

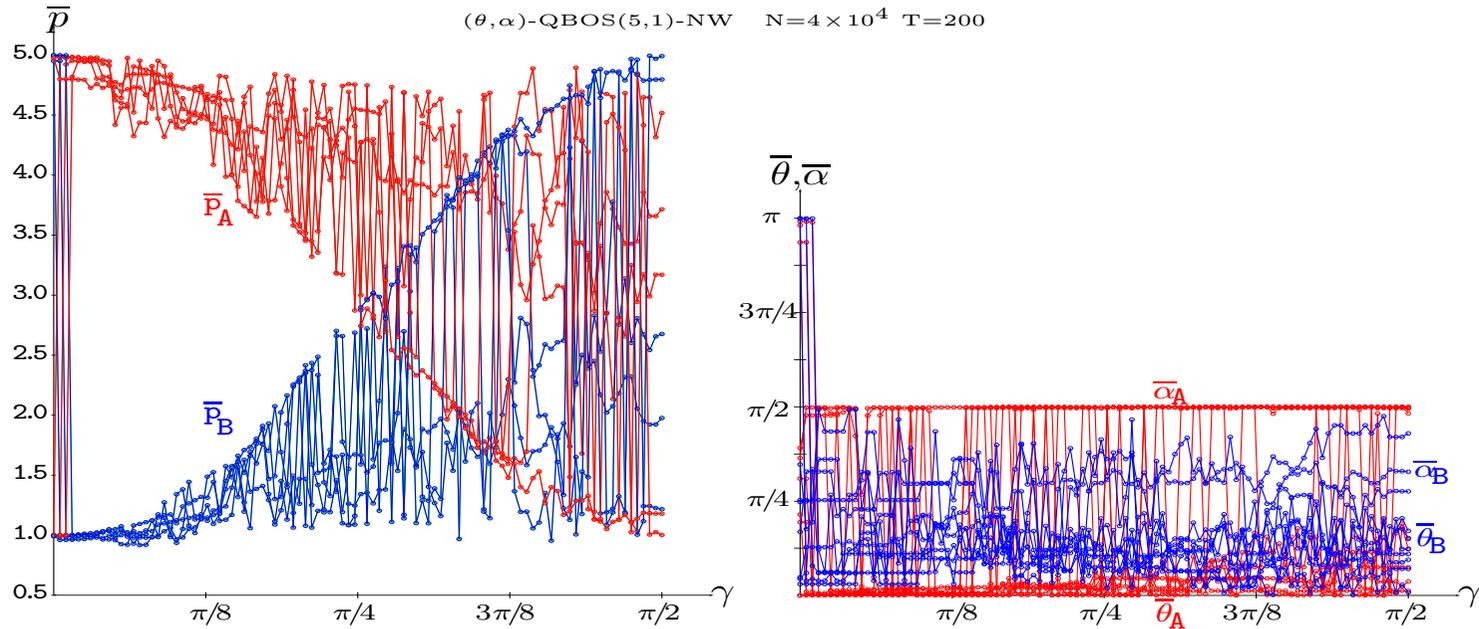
QSD on NETWORK

		W	B	L
A	3	2	-1	3
\bar{A}	-1	0		

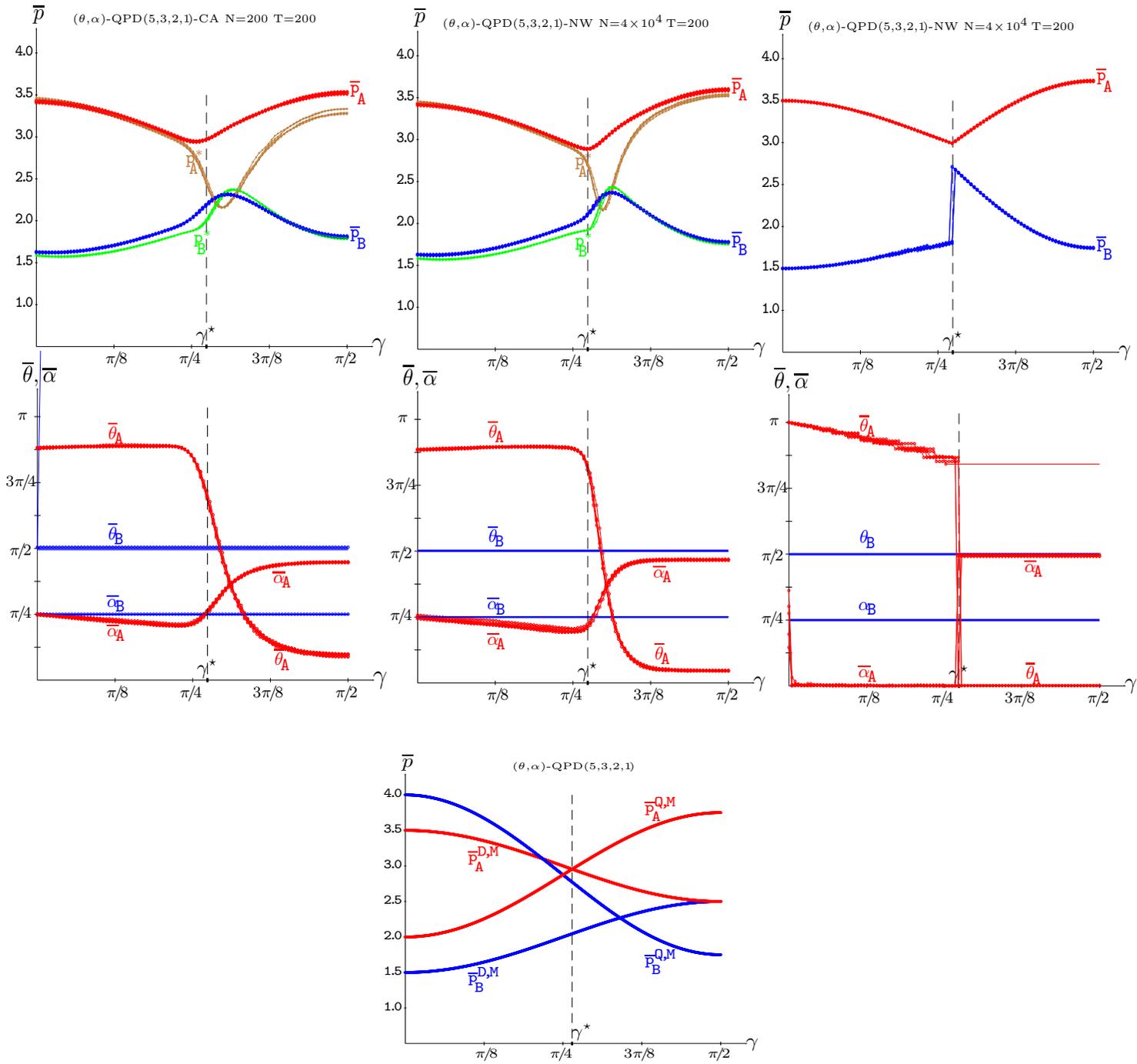
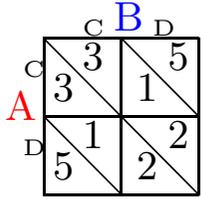


QBOS on NETWORK

		F	B _♀	O
F	5	1	0	0
\bar{A}	0	0	1	5

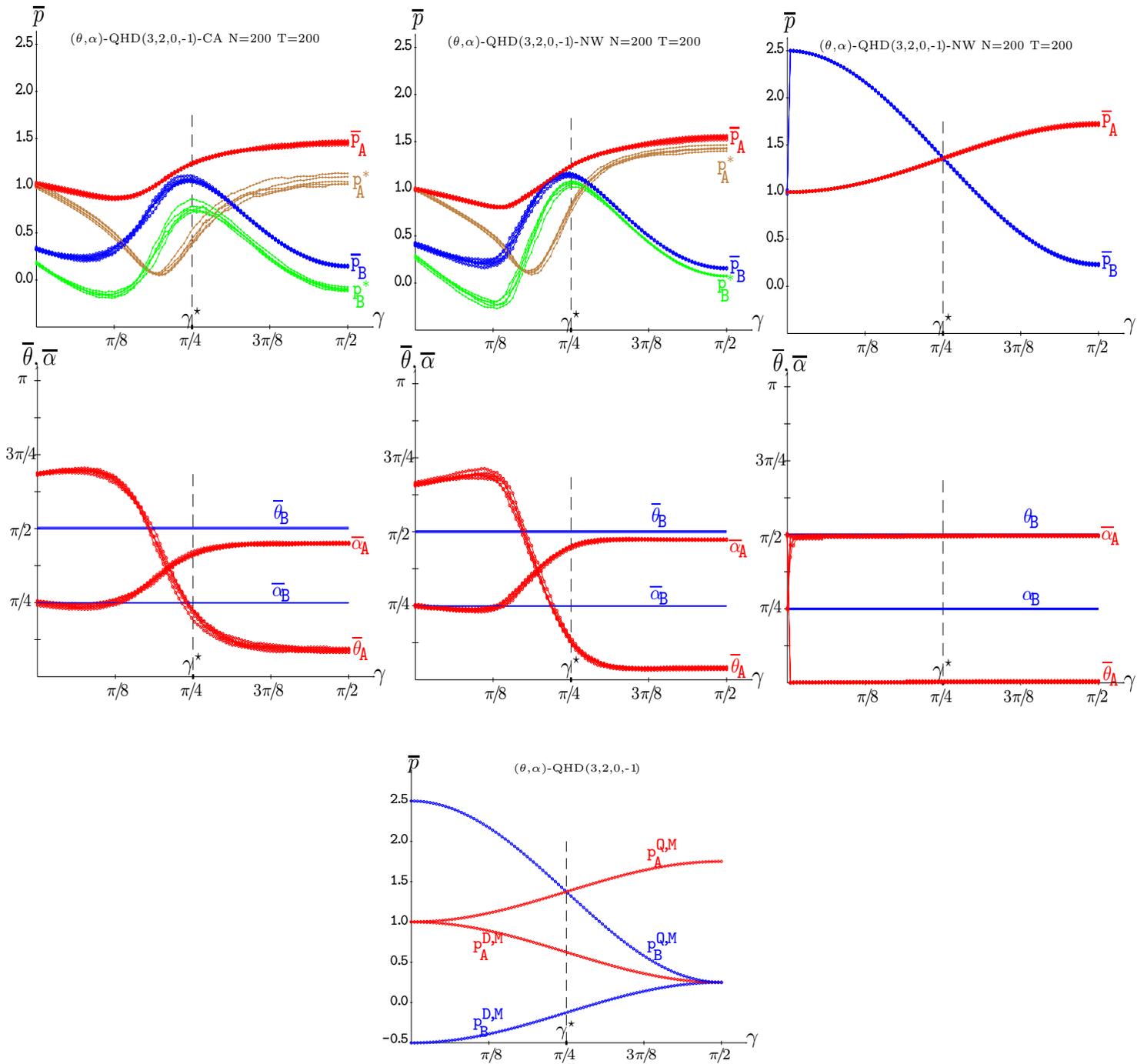


ONLY **A** UPDATES STRATEGY QPD



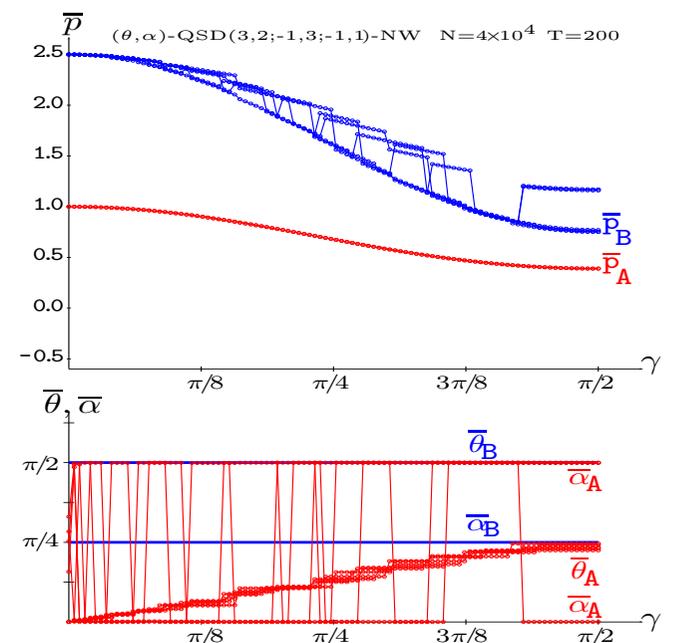
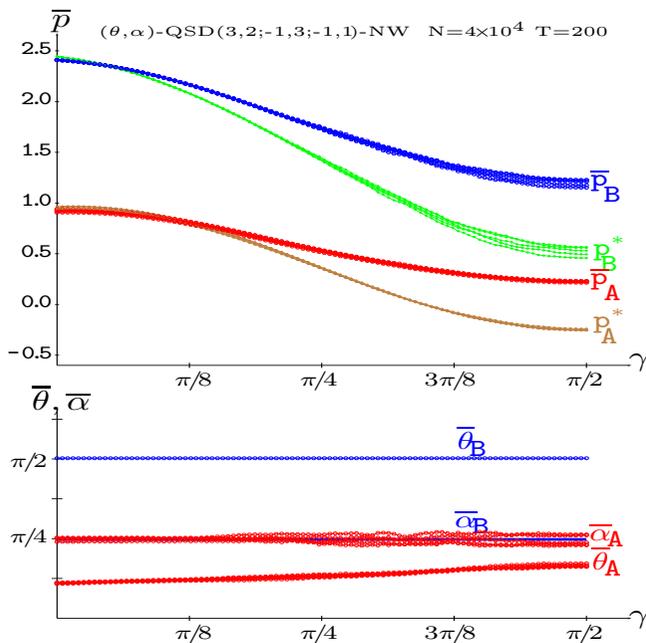
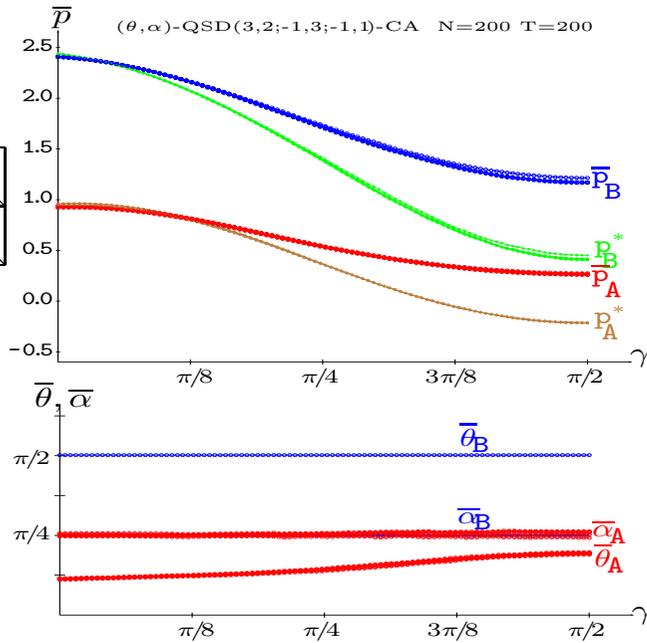
ONLY **A** UPDATES STRATEGY QHD

	D	B	H
D	2	3	0
A	2	0	-1
H	3	-1	-1



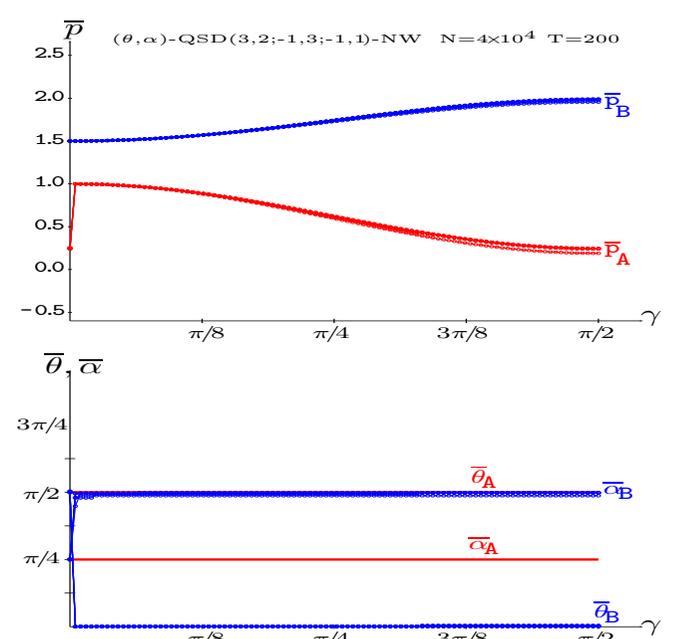
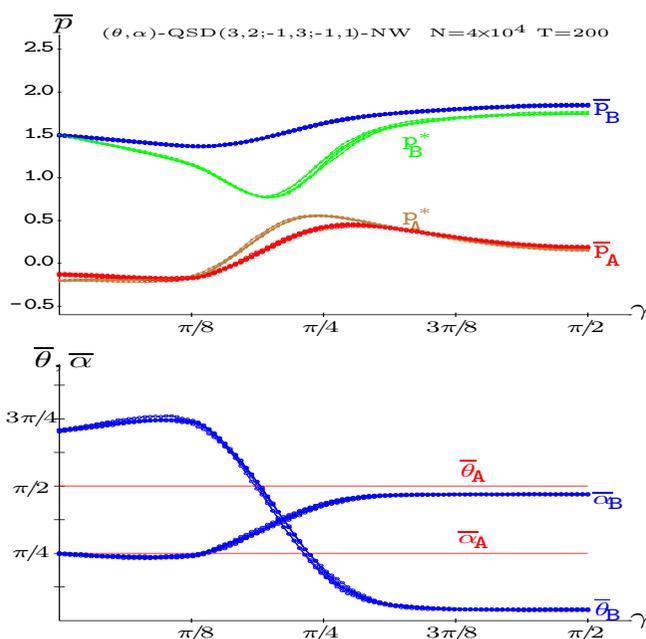
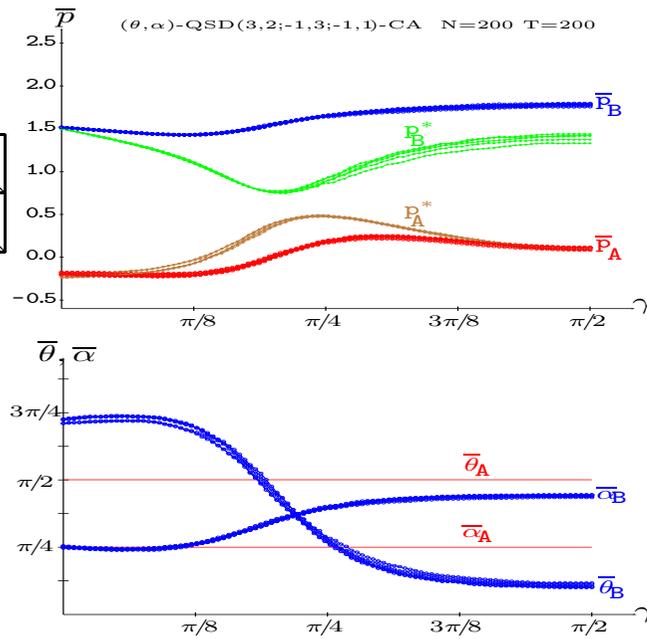
ONLY A UPDATES STRATEGY QSD(3,2,1,-1)

	W		B	
	3	2	-1	3
A	3	2	-1	3
A	-1	0	0	0



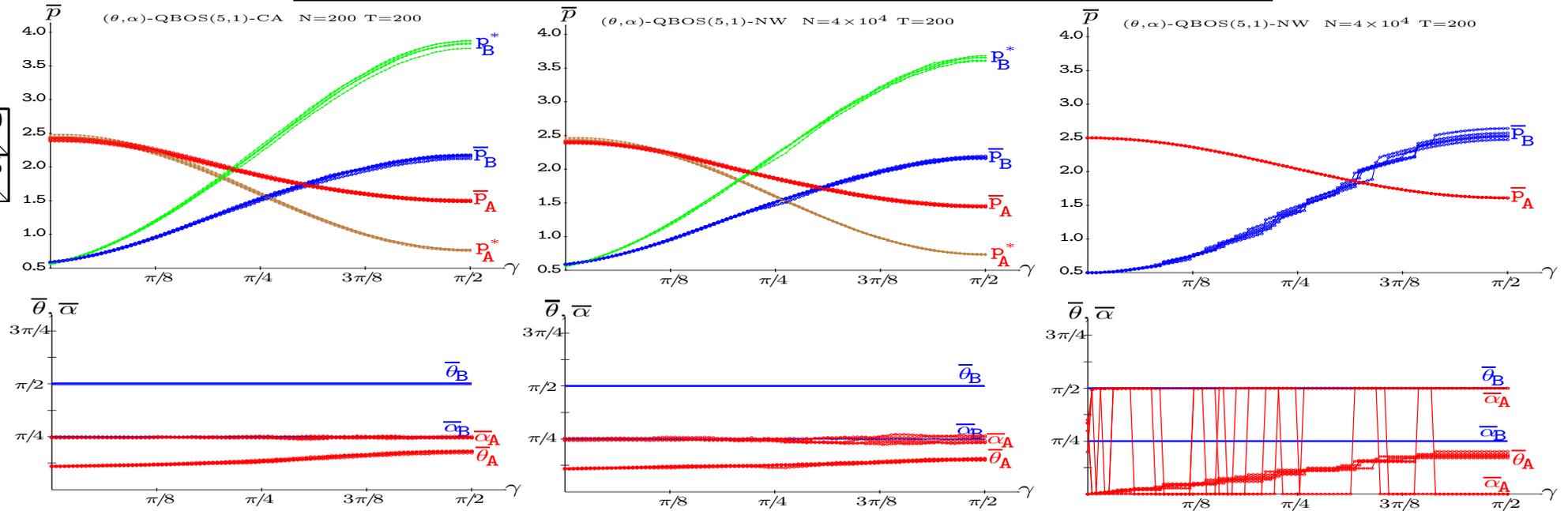
ONLY B UPDATES STRATEGY QSD(3,2,1,-1)

	W		B	
	3	2	-1	3
A	3	2	-1	3
A	-1	0	0	0



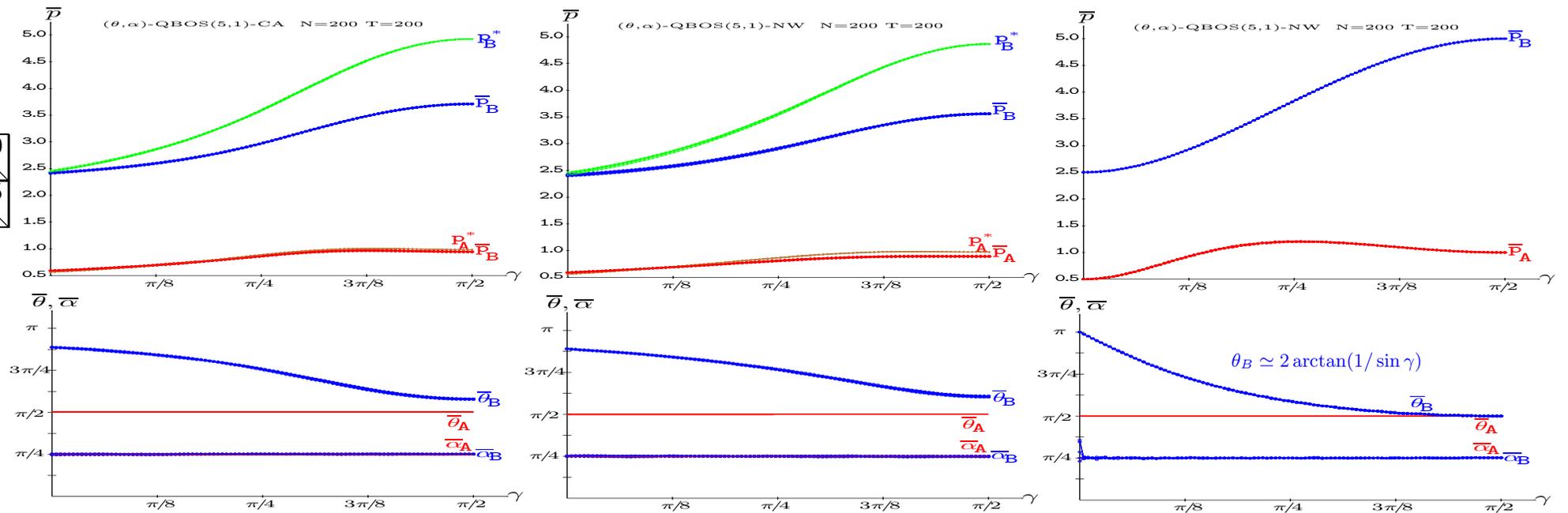
ONLY A UPDATES STRATEGY QBOS(5,1)

	F	B φ	O
F	1	0	0
5	0	0	5
O	0	1	0



ONLY B UPDATES STRATEGY QBOS(5,1)

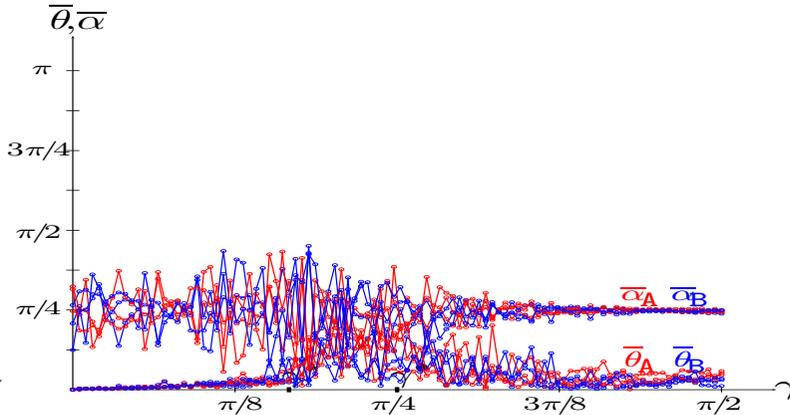
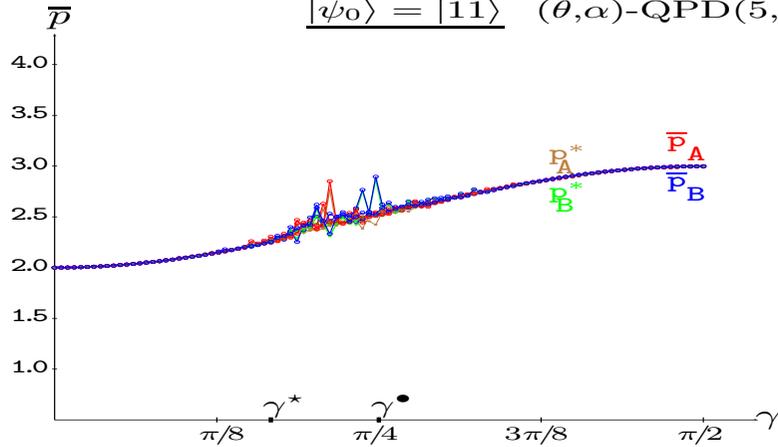
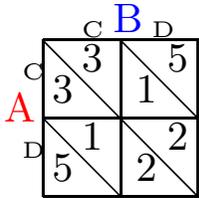
	F	B φ	O
F	1	0	0
5	0	0	5
O	0	1	0



$$|\Psi\rangle = \hat{J}^\dagger (\hat{U}_A \otimes \hat{U}_B) \hat{J} |\Psi_0\rangle$$

$$\text{EWL: } |\Psi_0\rangle = |00\rangle = \begin{pmatrix} 1 \\ 0 \\ 0 \\ 0 \end{pmatrix} \quad \text{Marinatto-Weber: } |\Psi_0\rangle = |11\rangle = \begin{pmatrix} 0 \\ 0 \\ 0 \\ 1 \end{pmatrix}$$

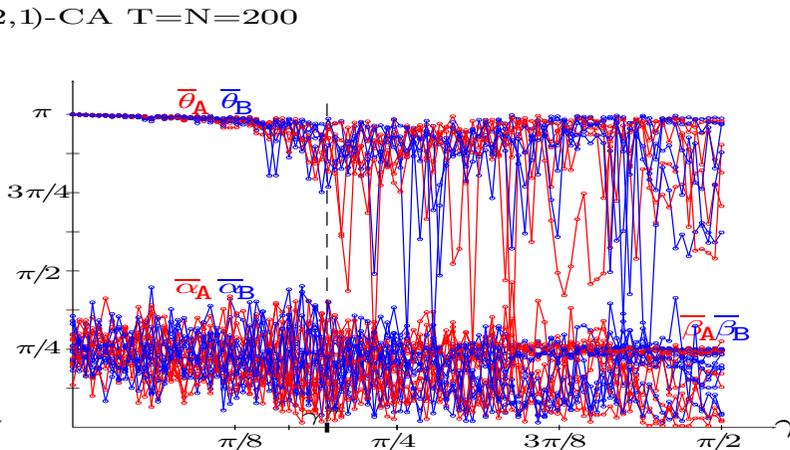
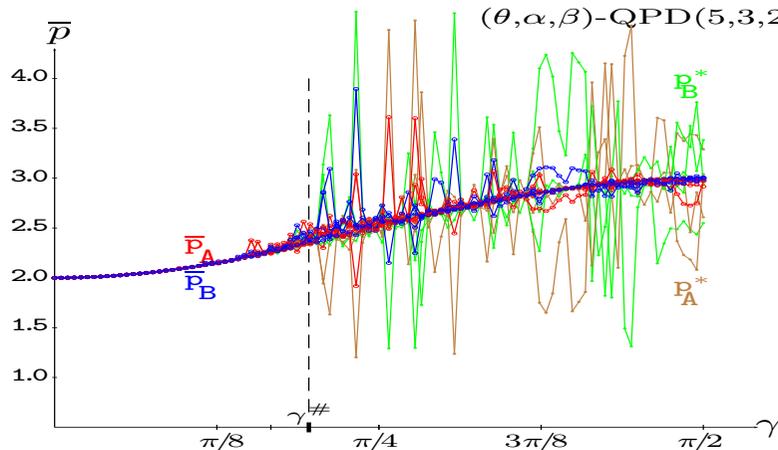
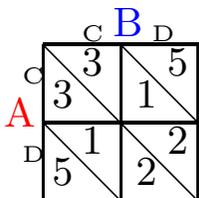
$|\psi_0\rangle = |11\rangle$ (θ, α) -QPD(5,3,2,1)-CA $T=N=200$



THREE-PARAMETER strategies

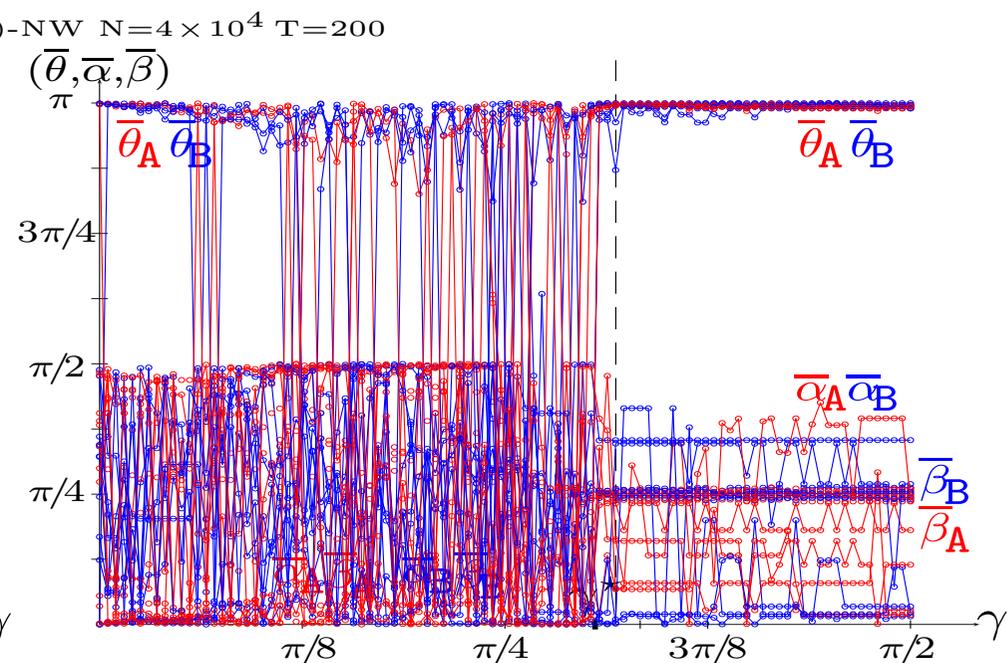
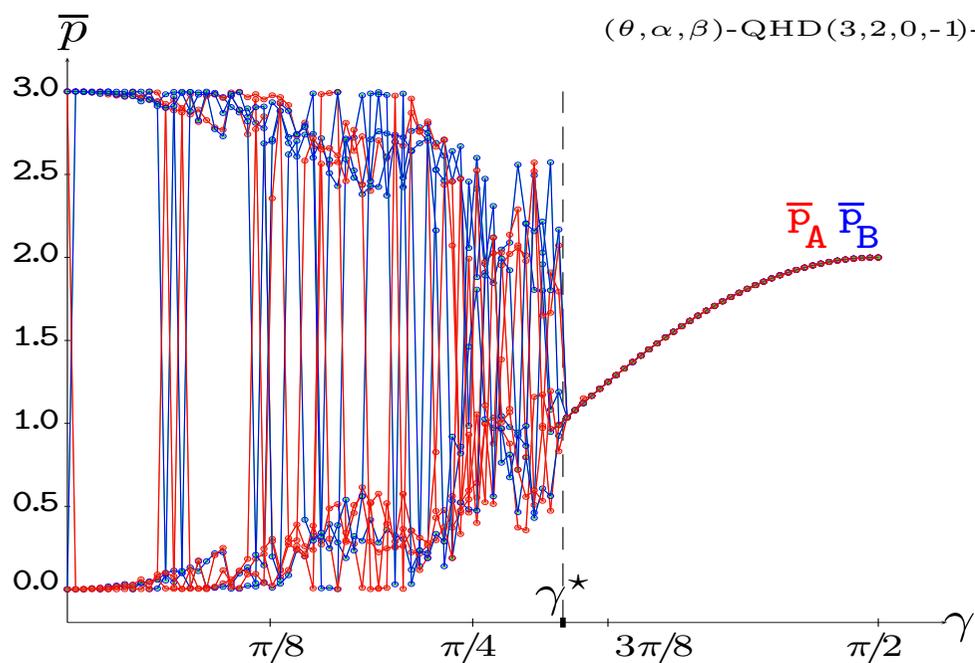
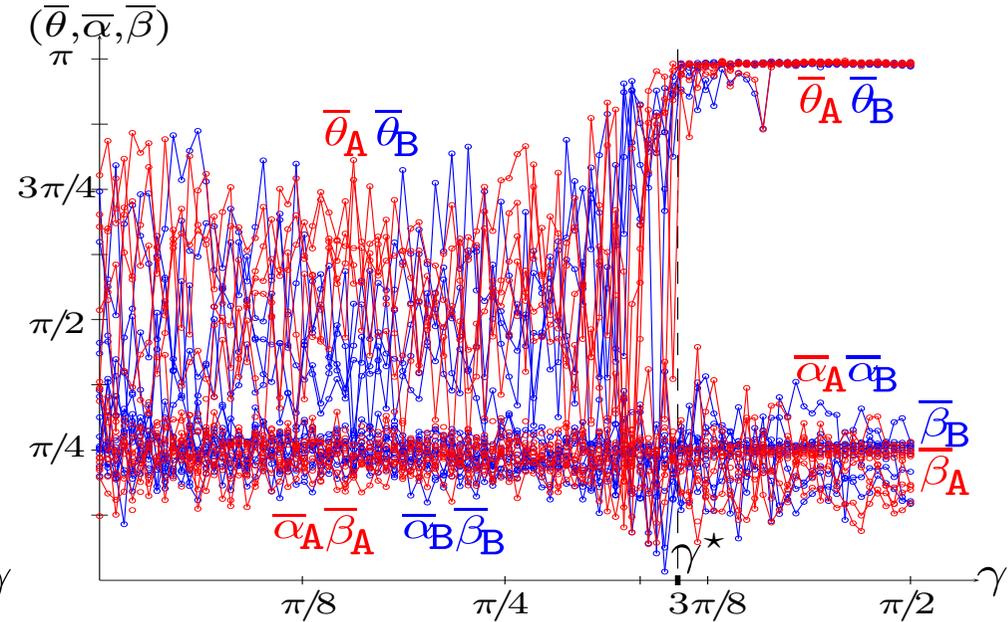
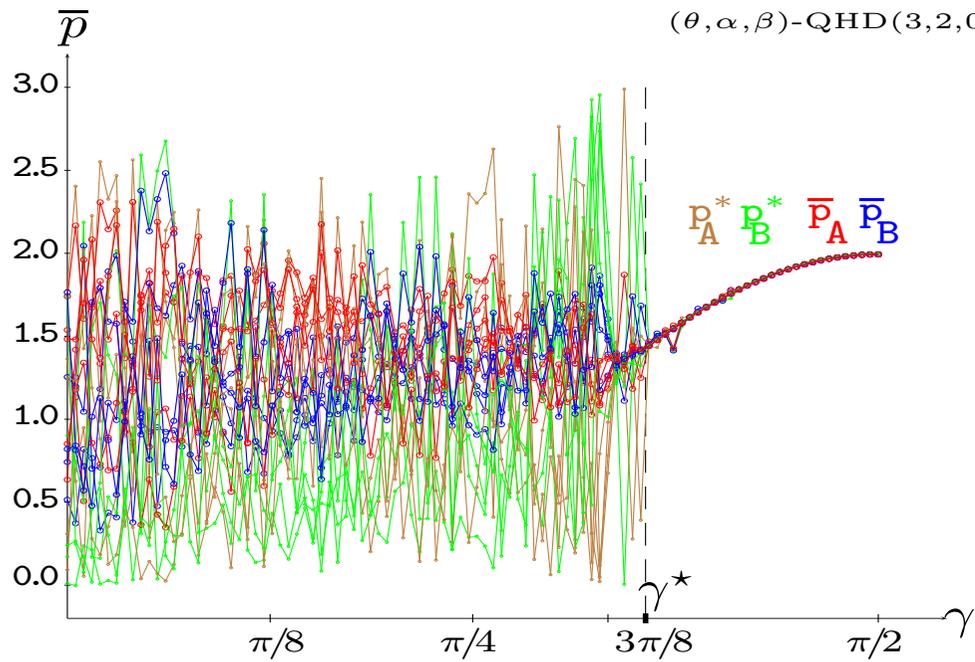
$$\hat{U}(\theta, \alpha, \beta) = \begin{pmatrix} e^{i\alpha} \cos(\theta/2) & e^{i\beta} \sin(\theta/2) \\ -e^{-i\beta} \sin(\theta/2) & e^{-i\alpha} \cos(\theta/2) \end{pmatrix} \quad \begin{matrix} \theta \in [0, \pi] \\ \alpha, \beta \in [0, \pi/2] \end{matrix}$$

$\gamma^\# = \arcsin \sqrt{\frac{P-S}{P+S-R-S}}$: $\gamma < \gamma^\# \rightarrow \text{NE}$: $p_A = p_B = P + (R-P) \sin^2 \gamma$, $\gamma > \gamma^\# \rightarrow \text{NO NE}$

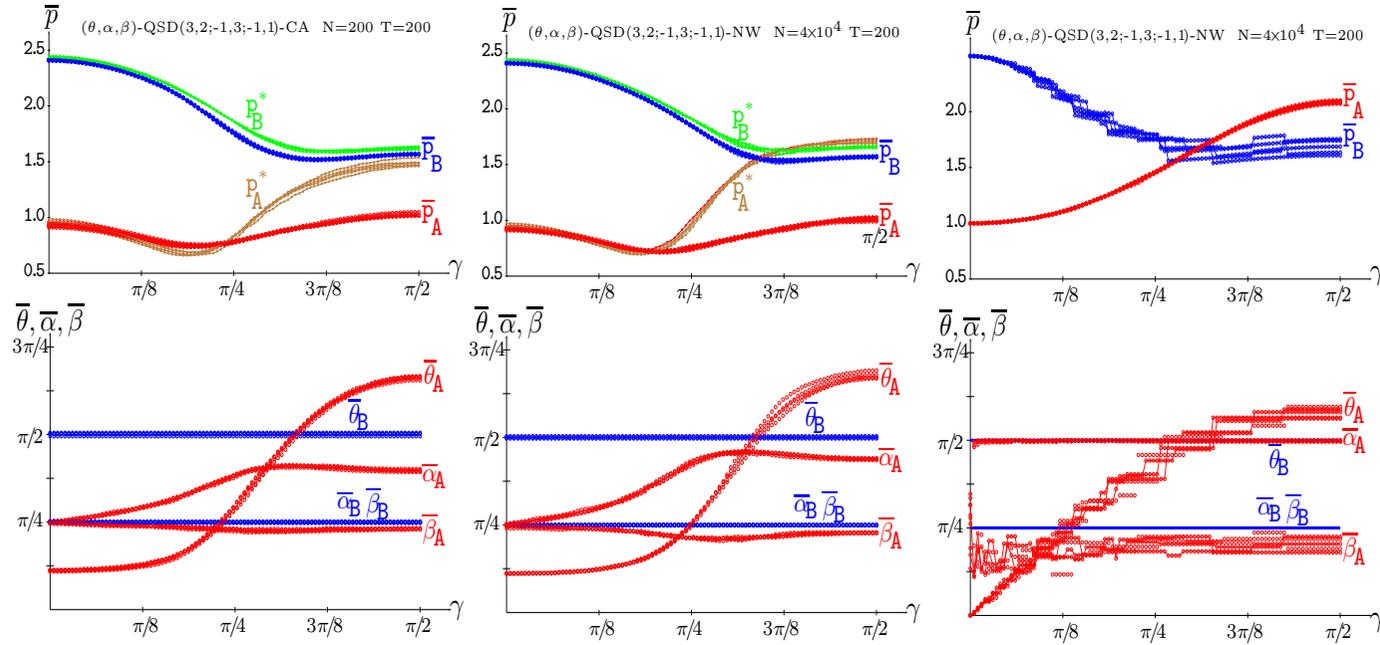


	D	B	H
D	2	0	3
A	2	0	-1
H	3	-1	-1

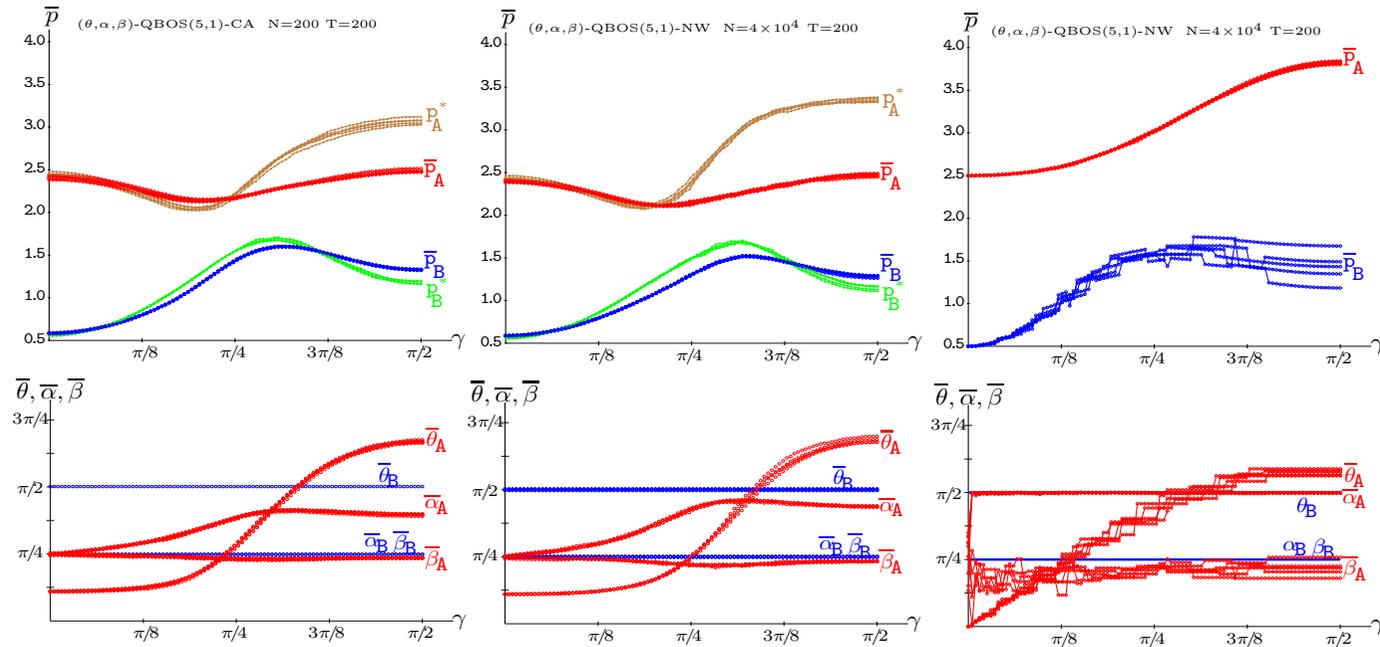
HAWK-DOVE 3P-QHD(3,2,0,-1)



ONLY A UPDATES STRATEGY 3P-QSD

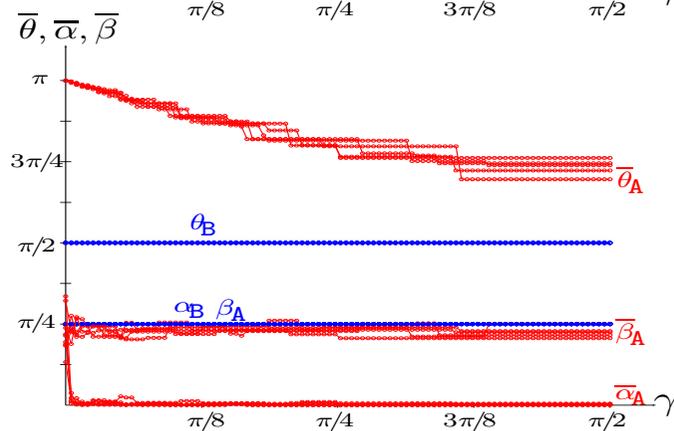
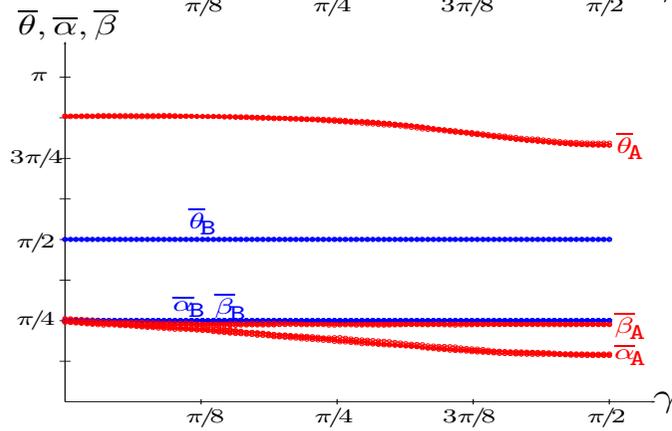
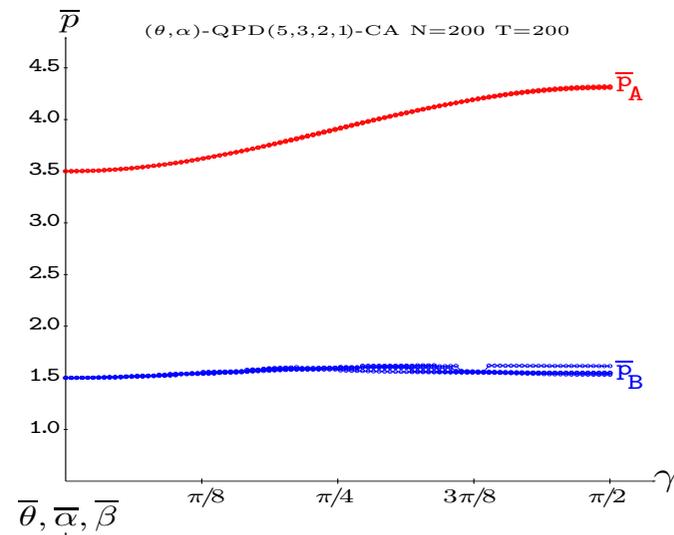
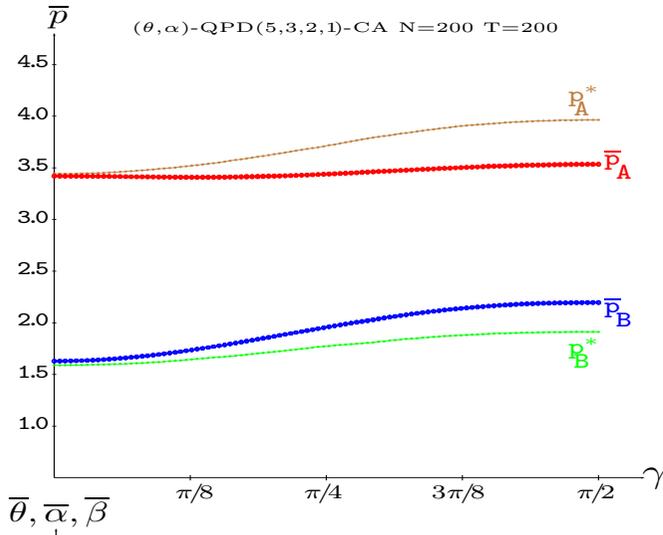
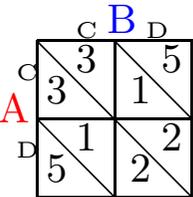


ONLY A UPDATES STRATEGY 3P-QBOS



	F	B♀	O
F	5	1	0
A	0	0	5
C	0	1	5

ONLY **A** UPDATES STRATEGY 3P-QPD



CONCLUSIONS

- The collective simulation of iterated games on spatial lattices and networks is a very useful tool for the study of two-person games, providing interesting additional information on their features.
- In the quantum Prisoner Dilemma, Hawk-Dove and Samaritan's Dilemma games, collective simulations detect the emergence in Nash equilibrium of the pair (Q,Q) , which renders the payment of mutual cooperation, when the degree of entanglement is sufficiently high.
- In the quantum Battle of the Sexes game, said pair (Q,Q) is not in Nash equilibrium, being replaced by pairs of strategies that the collective simulation detects in a crisp way.

D($\boldsymbol{\pi}$, $\mathbf{0}$) vs. Middle($\boldsymbol{\pi}/2$, $\boldsymbol{\pi}/4$)

$$\Pi^{D,M} = \frac{1}{2} \begin{pmatrix} 0 & \frac{1}{2} \sin^2 \gamma \\ 1 - \frac{1}{2} \sin^2 \gamma & 1 \end{pmatrix}$$

$$\begin{aligned} P_A^{D,M} &= \frac{1}{2}(T + P - \frac{1}{2} \sin^2 \gamma(T - S)) = (T + P)/2 = (5 + 2)/2 = 3.50 \leftarrow \gamma = 0 \\ P_B^{D,M} &= \frac{1}{2}(P + S + \frac{1}{2} \sin^2 \gamma(T - S)) = (P + S)/2 = (2 + 1)/2 = 1.50 \leftarrow \gamma = 0 \end{aligned}$$

Q($\mathbf{0}$, $\boldsymbol{\pi}/2$) vs. Middle($\boldsymbol{\pi}/2$, $\boldsymbol{\pi}/4$)

$$\Pi^{Q,M} = \frac{1}{2} \begin{pmatrix} 1 - \frac{1}{2} \sin^2 \gamma & 1 - \sin^2 \gamma \\ \sin^2 \gamma & \frac{1}{2} \sin^2 \gamma \end{pmatrix}$$

$$P_A^{Q,M} = \frac{1}{2} [R + S + \sin^2 \gamma (T - R\frac{1}{2} + P\frac{1}{2} - S)]$$

$$P_B^{D,M} = \frac{1}{2} [T + R + \sin^2 \gamma (-T - R\frac{1}{2} + P\frac{1}{2} + S)]$$

$$\begin{aligned} P_A^{Q,M}(\gamma = 0) &= \frac{1}{2}[R + S] \rightarrow \frac{1}{2}[3 + 1] = 2.00 & P_A^{Q,M}(\gamma = \pi/2) &= \frac{1}{2}[T + \frac{1}{2}(R + P)] \rightarrow \frac{1}{2}[5 + \frac{1}{2}(3 + 2)] = 15/4 = 3.75 \\ P_B^{D,M}(\gamma = 0) &= \frac{1}{2}[T + R] \rightarrow \frac{1}{2}[5 + 3] = 4.00 & P_B^{D,M}(\gamma = \pi/2) &= \frac{1}{2}[R\frac{1}{2} + P\frac{1}{2} + S] \rightarrow \frac{1}{2}[3/2 + 2/2 + 1] = 7/4 = 1.75 \end{aligned}$$

$$P_A^{Q,M} = P_A^{D,M}$$

$$R + S + \sin^2 \gamma (T - R\frac{1}{2} + P\frac{1}{2} - S) = T + P - \frac{1}{2} \sin^2 \gamma (T - S)$$

$$\sin^2 \gamma (\frac{3}{2}T - R\frac{1}{2} + P\frac{1}{2} - \frac{3}{2}S) = T - R + P - S \rightarrow \gamma^* = \arcsin \sqrt{\frac{2(T - R + P - S)}{3T - R + P - 3S}}$$

$$\gamma^*(5, 3, 2, 1) = \arcsin \sqrt{\frac{2(T - R + P - S)}{3T - R + P - 3S}} = \frac{2(5 - 3 + 2 - 1)}{15 - 3 + 2 - 3} = \frac{6}{11} = 0.831$$

$$\gamma^*(3, 2, 0, -1) = \arcsin \sqrt{\frac{2(T - R + P - S)}{3T - R + P - 3S}} = \frac{2(3 - 2 - 1 - 0)}{9 - 2 - 1 - 0} = \frac{0}{6} = \pi/2$$

CLASSICAL CORRELATED games FROM INDEPENDENT players

$$\Pi = \begin{pmatrix} & y & 1-y \\ (2k-1)^2xy & (1-k)x(1-y) + k(1-x)y & x \\ (1-k)(1-x)y + kx(1-y) & (1-x)(1-y) + 4k(1-k)xy & 1-x \end{pmatrix}$$

$0 \leq k \leq 1$

$$\Pi = \begin{pmatrix} xy & x(1-y) \\ (1-x)y & (1-x)(1-y) \end{pmatrix}$$

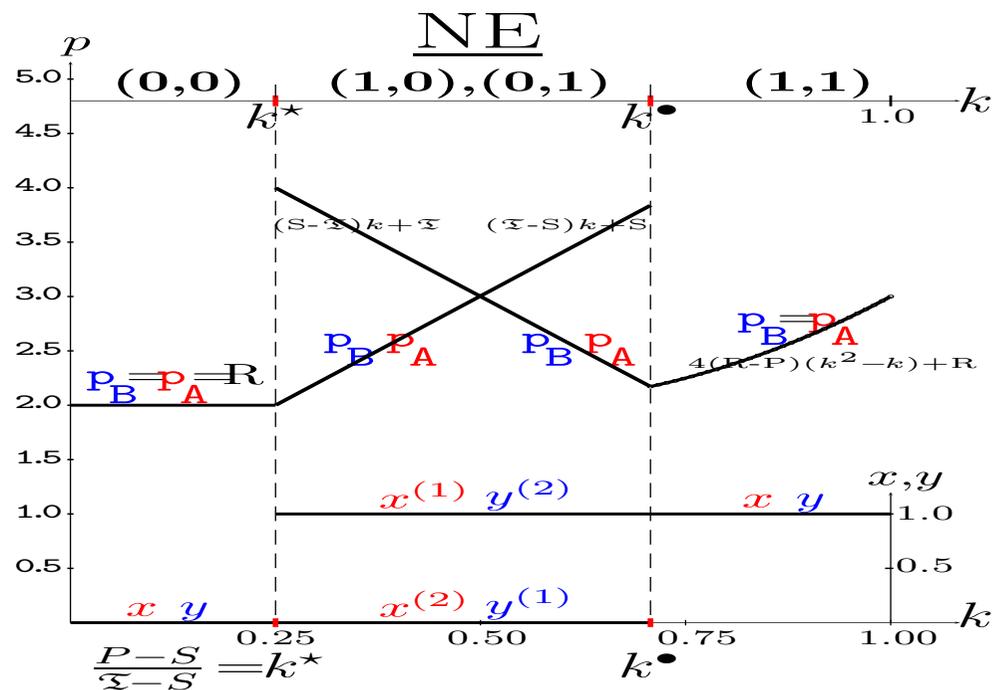
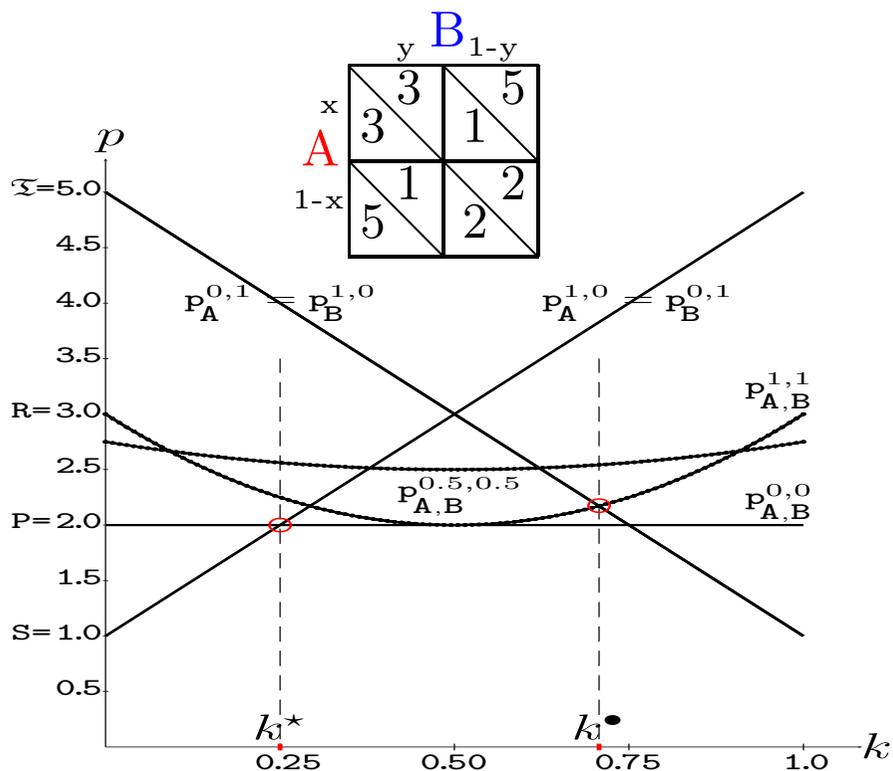
$k = 0.0$
 $\rho = 0.0$

$$\Pi = \begin{pmatrix} 0 & (x+y-2xy)/2 \\ (x+y-2xy)/2 & 1-(x+y-2xy) \end{pmatrix}$$

$k = 0.5$
 $\rho = p/(1-p)$

$$\Pi = \begin{pmatrix} xy & (1-x)y \\ x(1-y) & (1-x)(1-y) \end{pmatrix}$$

$k = 1.0$
 $\rho = 0.0$

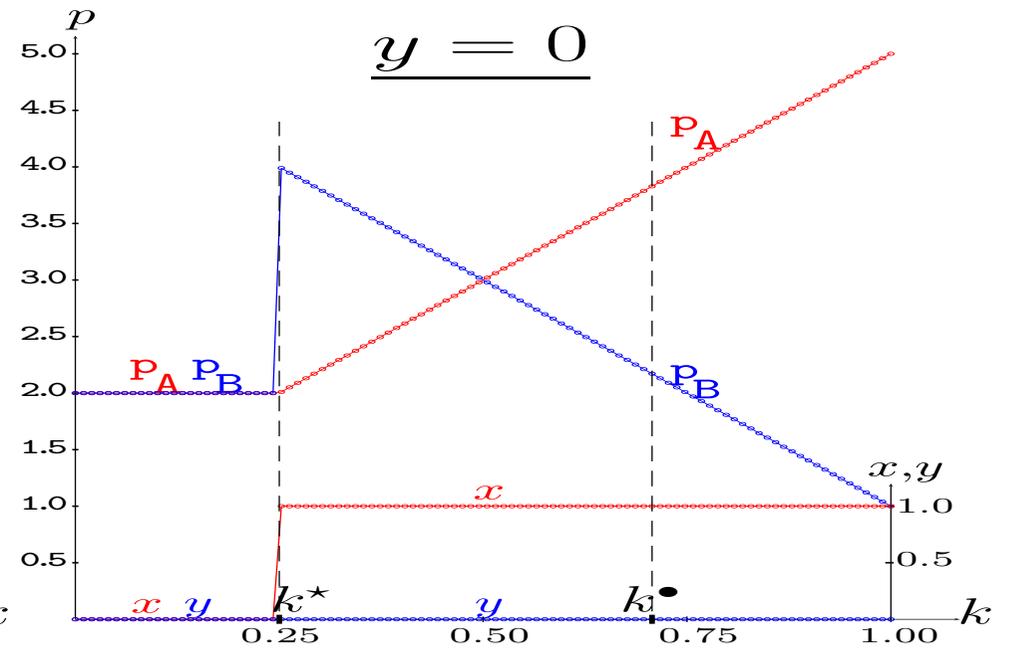
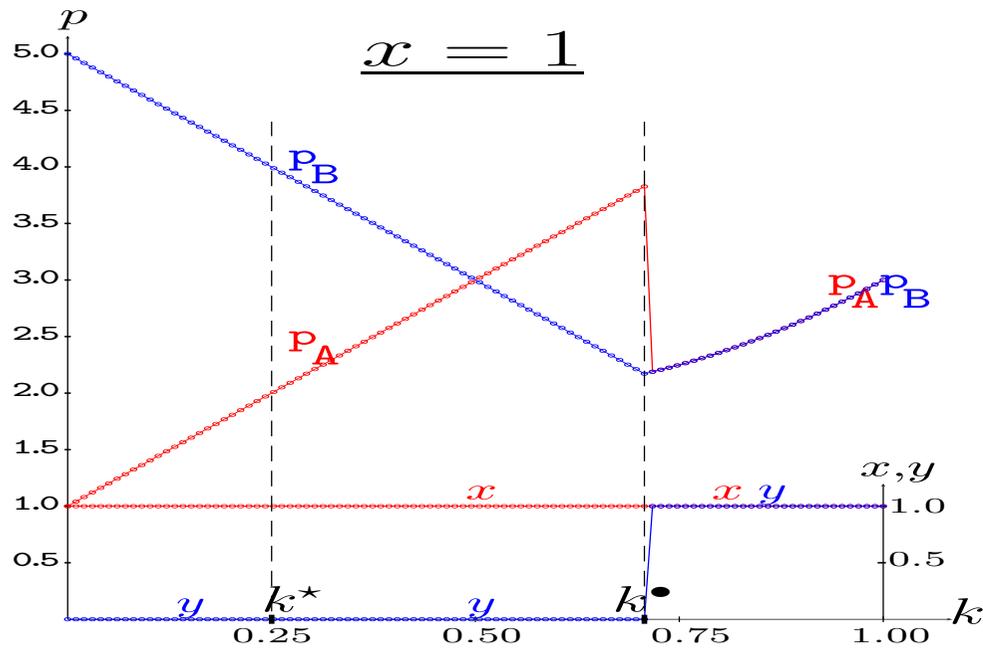
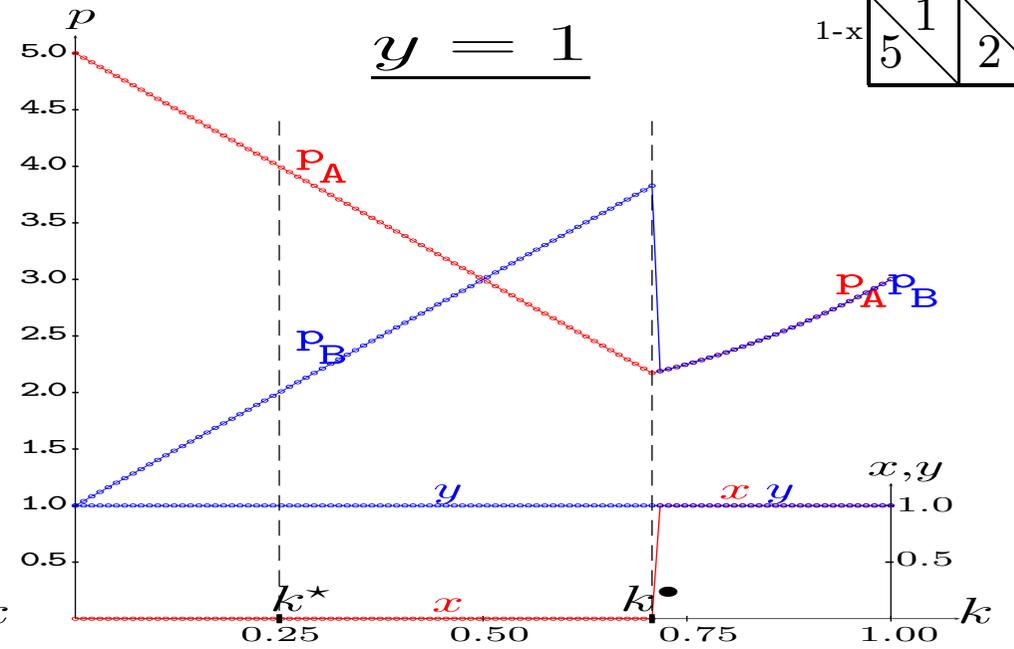
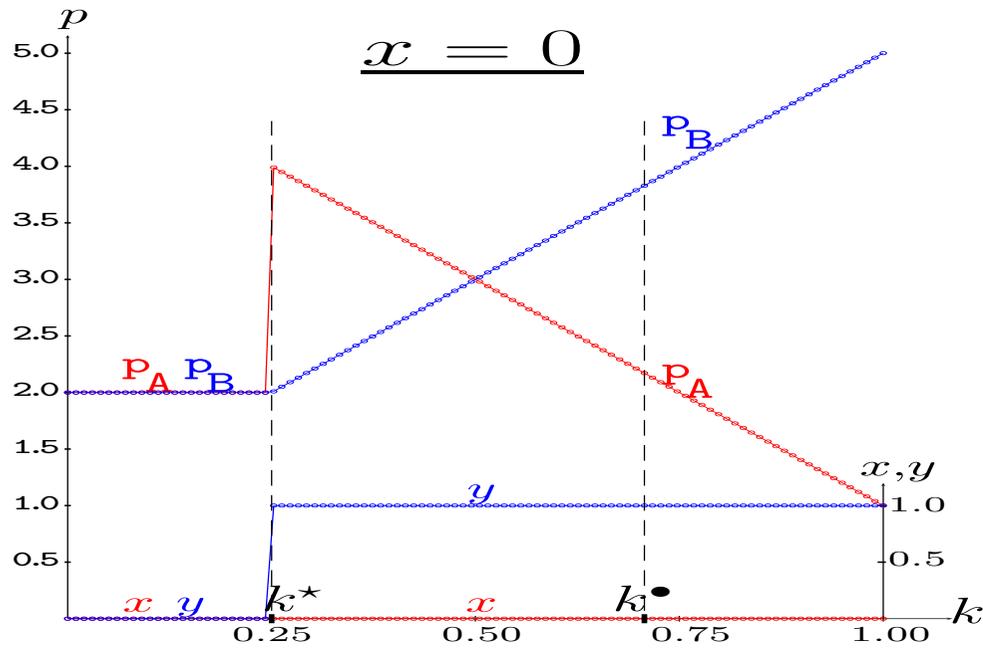


$$\begin{aligned}
\Pi &= \begin{pmatrix} 0 & (x+y-2xy)/2 = p \\ (x+y-2xy)/2 = p & 1 - (x+y-2xy) = 1 - 2p \end{pmatrix} \\
\sigma_X^2 &= x_1^2 p + x_2^2 (1-p) - [(x_1 p + x_2 (1-p))^2] = x_1^2 p^2 + x_2^2 (1-p)^2 + 2x_1 x_2 p(1-p) = \\
&= x_1^2 (p - p^2) + x_2^2 ((1-p) - (1-p)^2) - 2x_1 x_2 p(1-p) = (x_1^2 - 2x_1 x_2)(p - p^2) + x_2^2 [(1-p) - 1 + 2p - p^2] = p(1-p) = (x_1 - x_2)^2 p(1-p) \\
\sigma_{X,Y} &= x_1 y_2 p + x_2 y_1 p + x_2 y_2 (1-2p) - (x_1 p + x_2 (1-p))(y_1 p + y_2 (1-p)) = x_1 y_2 p + x_2 y_1 p + x_2 y_2 (1-2p) - (x_1 p + x_2 (1-p))(y_1 p + y_2 (1-p)) = \\
&= x_1 y_2 (p - p(1-p)) + x_2 y_1 (p - p(1-p)) + x_2 y_2 ((1-2p) - (1-p)^2) - x_1 y_1 p^2 = \\
&= x_1 y_2 p^2 + x_2 y_1 p^2 + x_2 y_2 ((1-2p) - (1-p)^2) - x_1 y_1 p^2 = (x_1 y_2 + x_2 y_1 - x_2 y_2 - x_1 y_1) p^2 = [x_1 (y_2 - y_1) + x_2 (y_1 - y_2)] p^2 = [(x_1 - x_2)(y_2 - y_1)] p^2
\end{aligned}$$

$$\rho = \frac{p}{1-p}$$

BEST RESPONSES - KPD(5,3,2,1)

	y	B	$1-y$
x	3	5	1
A	3	1	2
$1-x$	5	2	2



$$p^{(0,0)} = 2 = 1 - 4k = p_A^{(1,0)} \rightarrow k^* = \frac{1}{4}$$

$$p_A^{(0,1)} = 5 - 4k = 4k^2 - 4k + 3 = p^{(1,1)} \rightarrow k^\bullet = \frac{1}{\sqrt{2}}$$

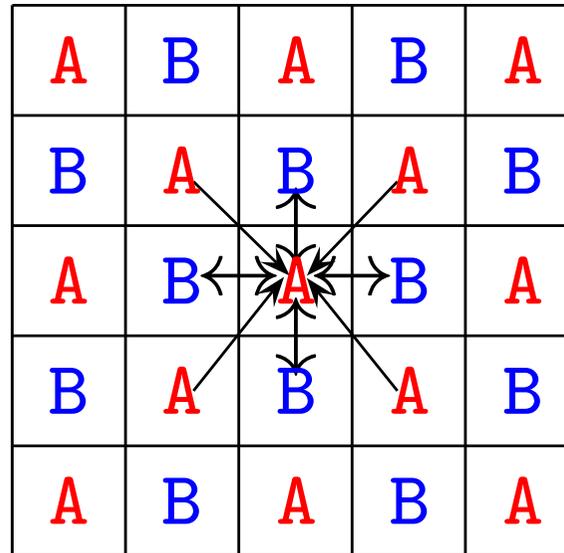
ITERATIVE COLLECTIVE GAMES



● Spatial Games (CA)

Each player occupies a cell (i, j) in a 2D $N \times N$ lattice.

A and **B** alternate in the site occupation (chessboard). Every player surrounded by four partners (A-B, B-A), and four mates (A-A, B-B).



● Games on random Networks (NW)

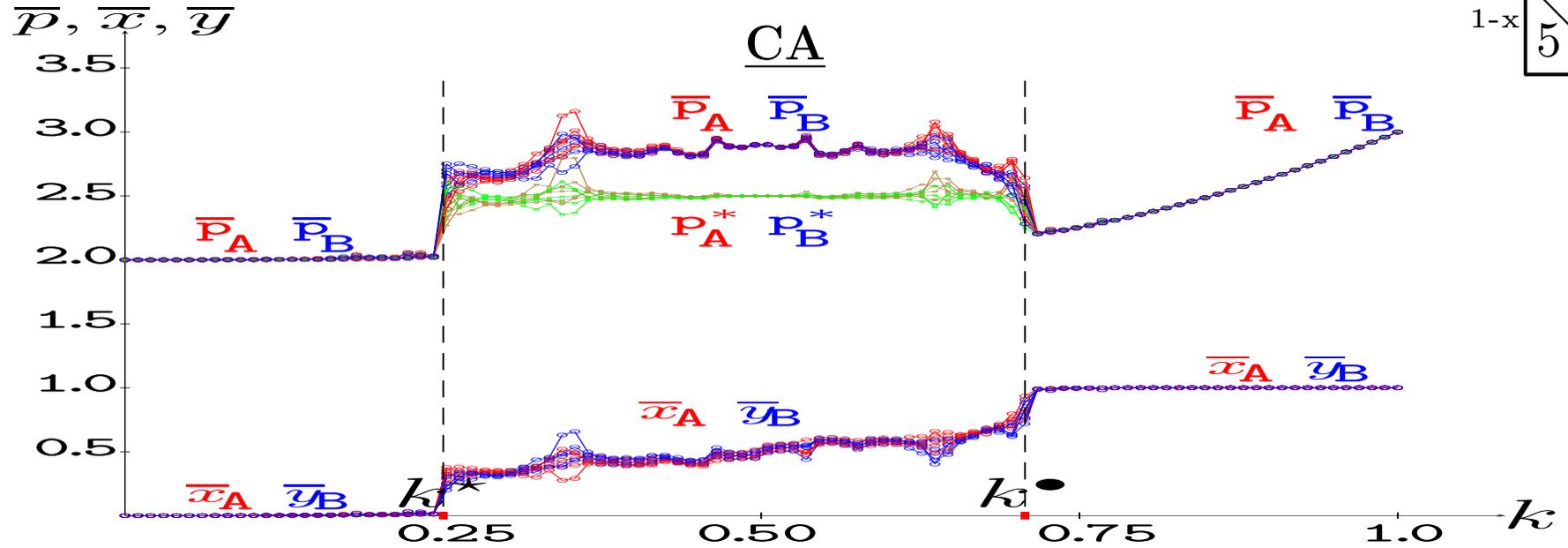
Each node is connected at random with four mates and four partners.

In each round (T) every player (i, j) :

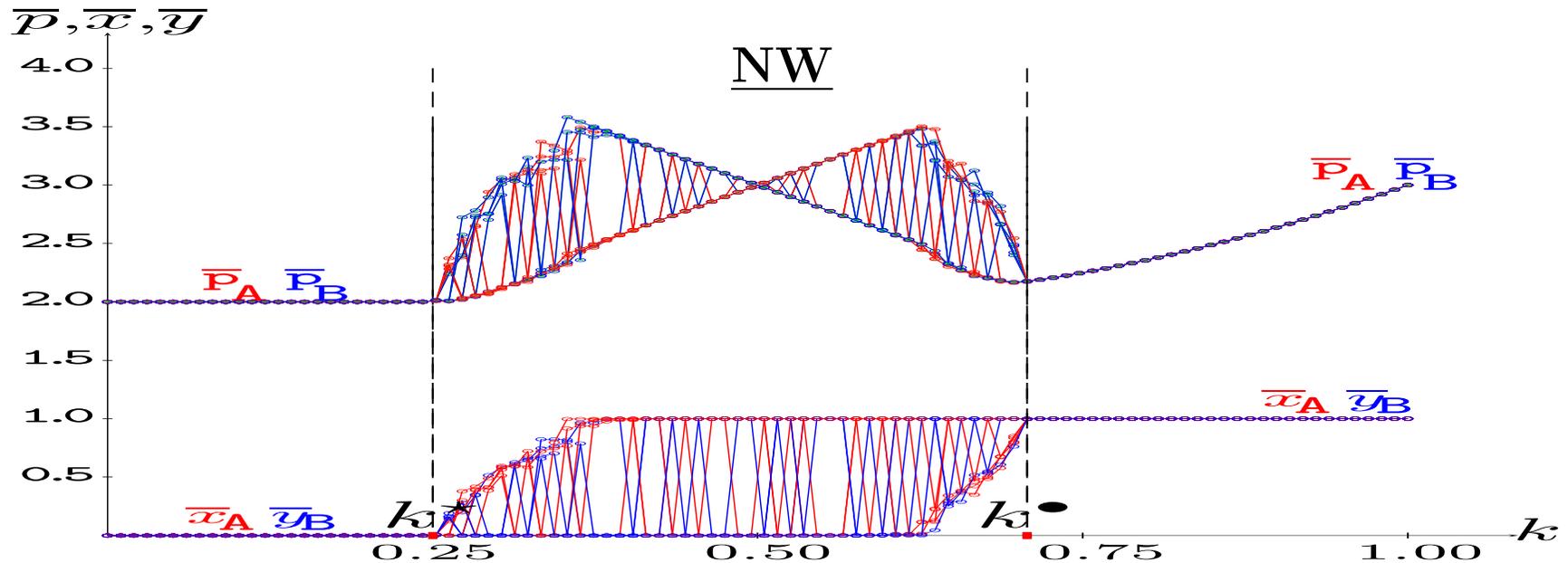
- plays with his four partners. His payoff $p_{i,j}^{(T)}$ is the sum over these four games.
- Adopts the probability $(x$ or $y)$ of his best paid mate (including himself), i.e., with the highest $p^{(T)}$.

KPD(5,3,2,1) 200 × 200 players T=200
 Five initial random probability configurations

		y	B	1-y
		3	5	1
x	A	3	1	2
1-x		5	2	2

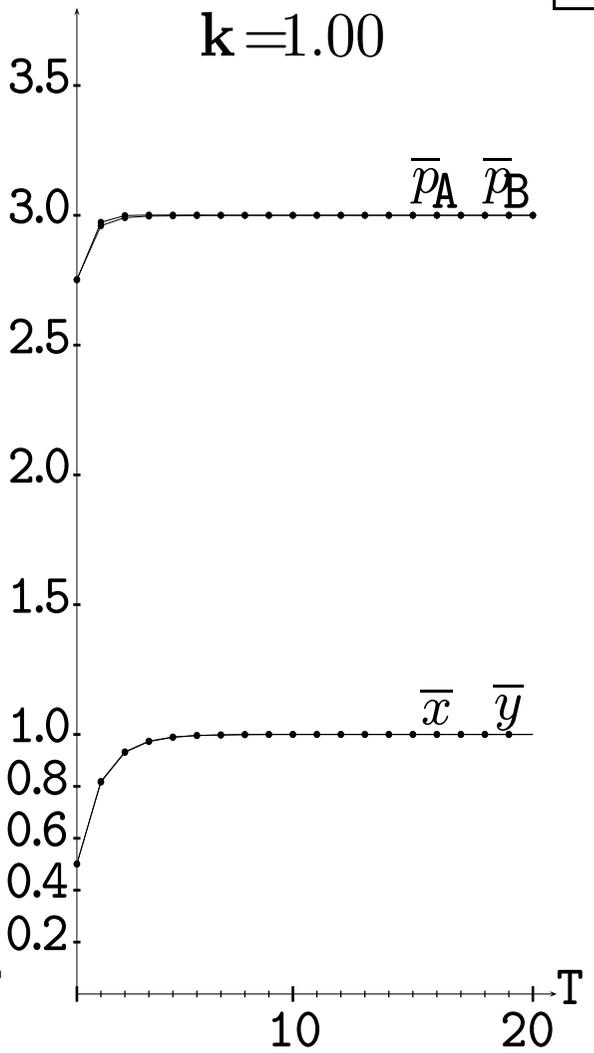
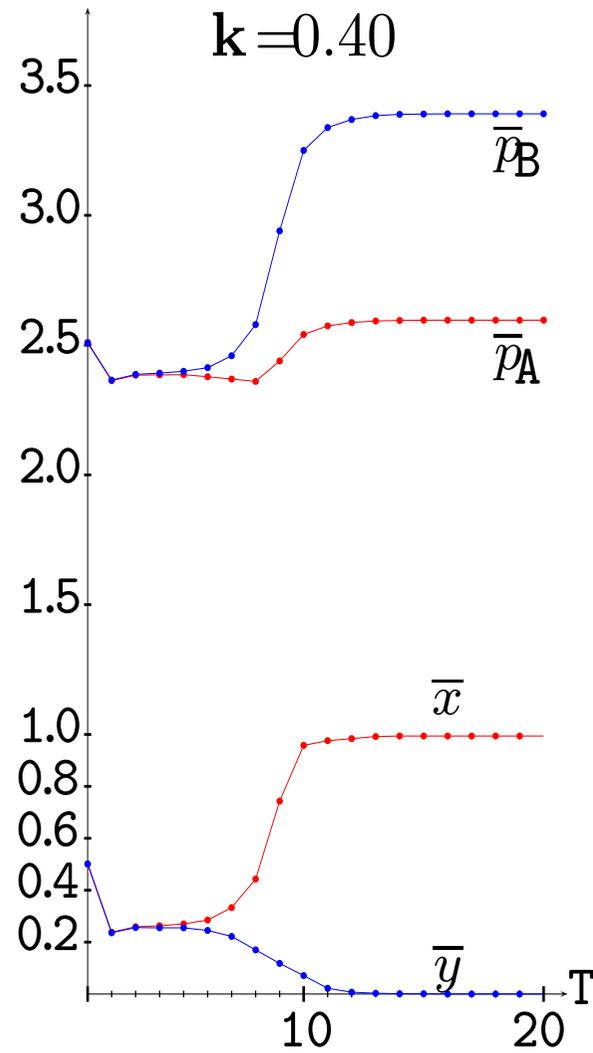
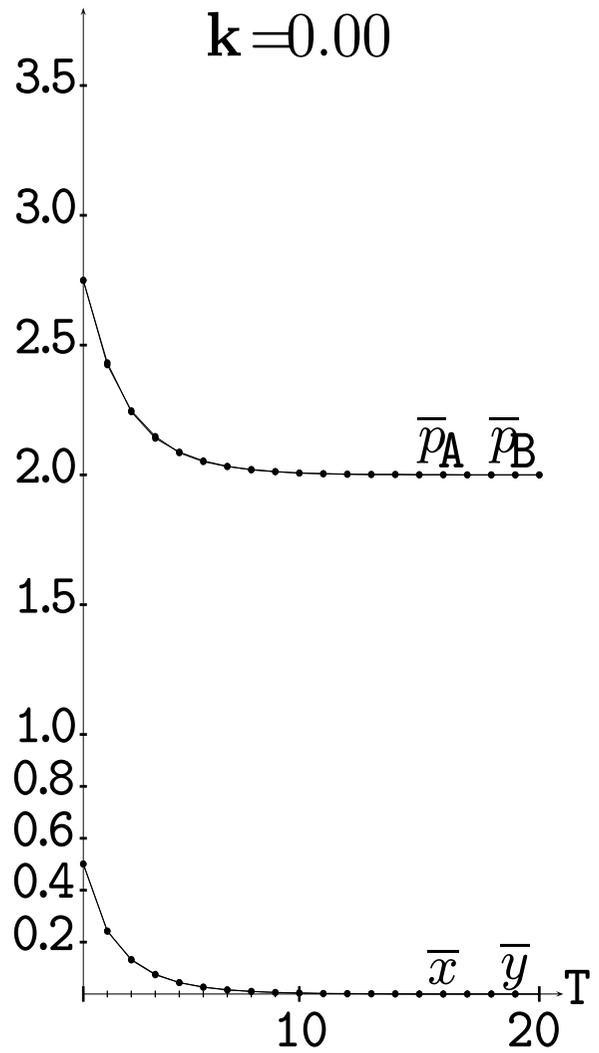


$$\Pi^* = \begin{pmatrix} (2k-1)^2 \bar{x} \bar{y} & (1-k)\bar{x}(1-\bar{y}) + k(1-\bar{x})\bar{y} \\ (1-k)(1-\bar{x})\bar{y} + k\bar{x}(1-\bar{y}) & (1-\bar{x})(1-\bar{y}) + 4k(1-k)\bar{x}\bar{y} \end{pmatrix}$$



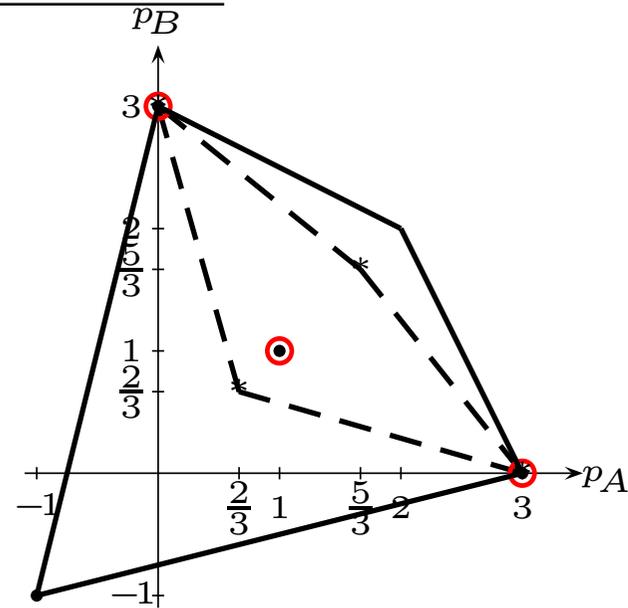
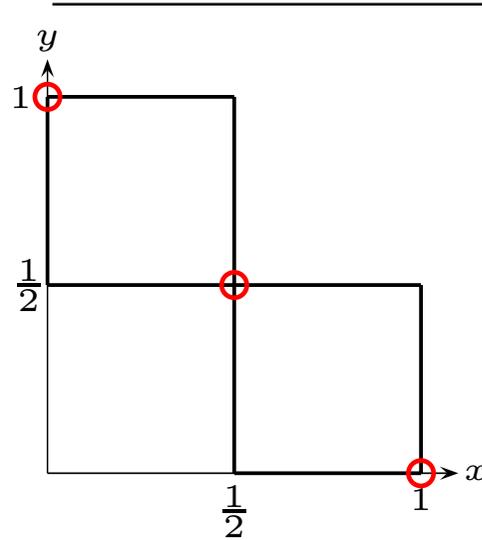
(x,y)-KPD(5,3,2,1)-NW Dynamics up to T=20

		y	B	1-y
x	3	3	1	5
1-x	5	1	2	2



HAWK-DOVE (HD)

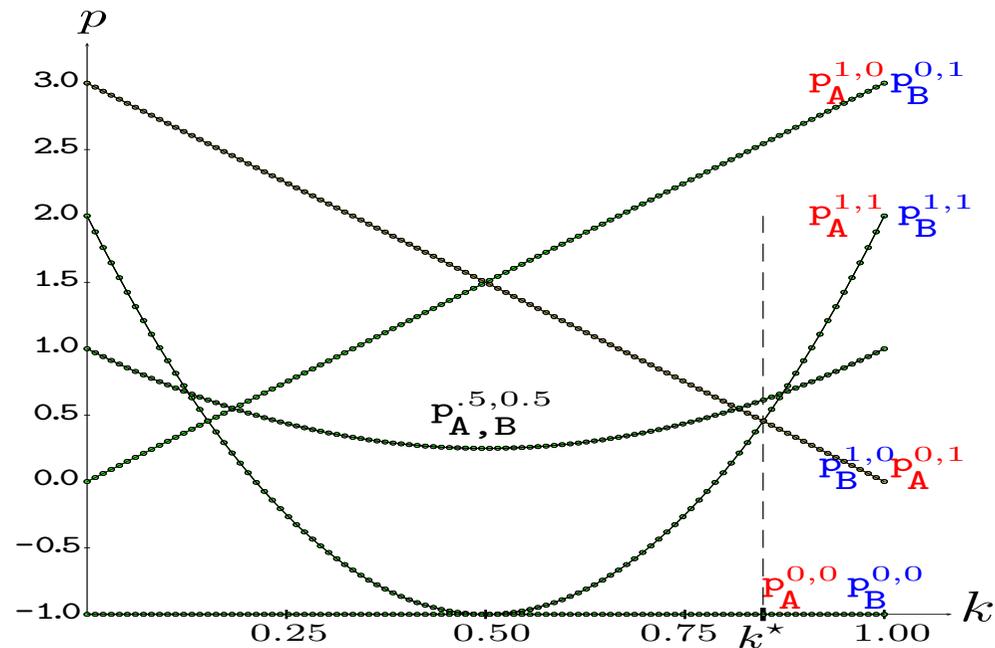
		B	
		D	H
A	D	2	3
	H	0	-1

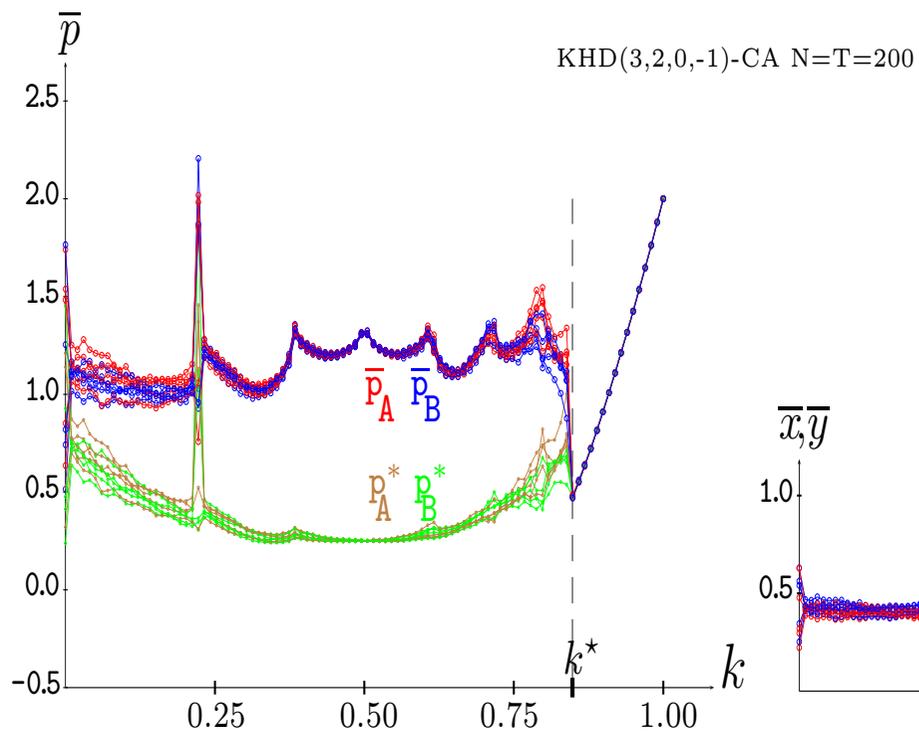


NE: • $(1,0) \equiv (D,H) \rightarrow p_A=0, p_B=3$ • $(0,1) \equiv (H,D) \rightarrow p_A=3, p_B=0$ • $(1/2,1/2) \rightarrow p_{AB}=1$

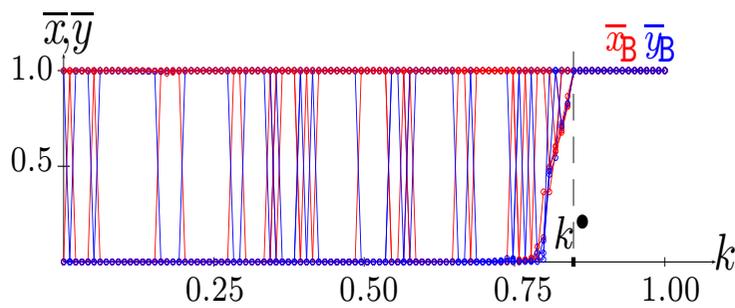
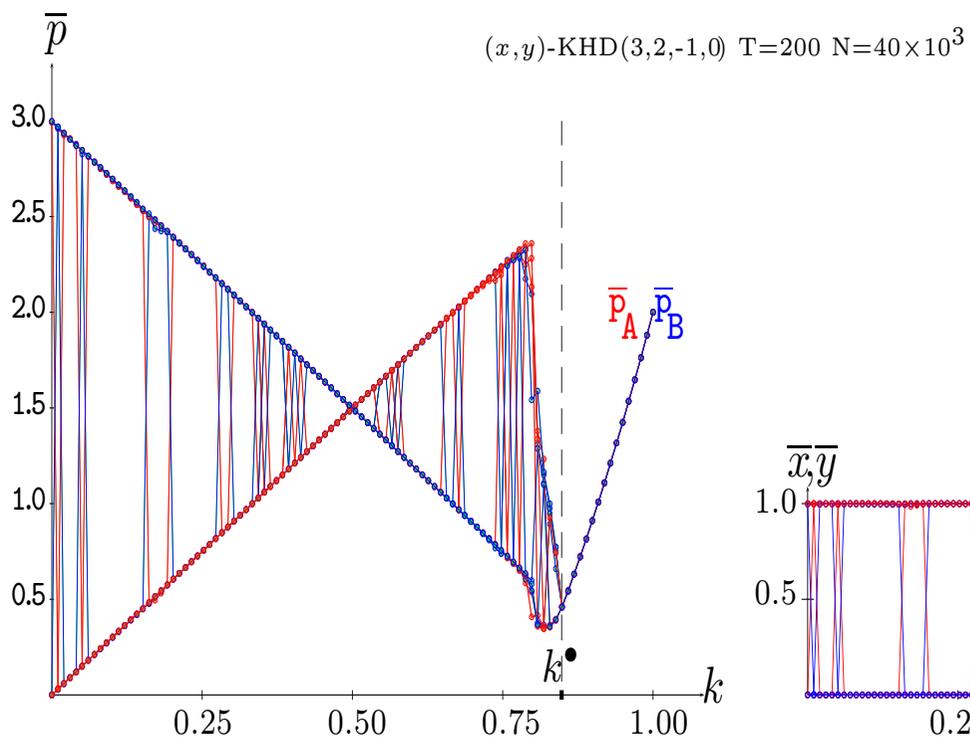
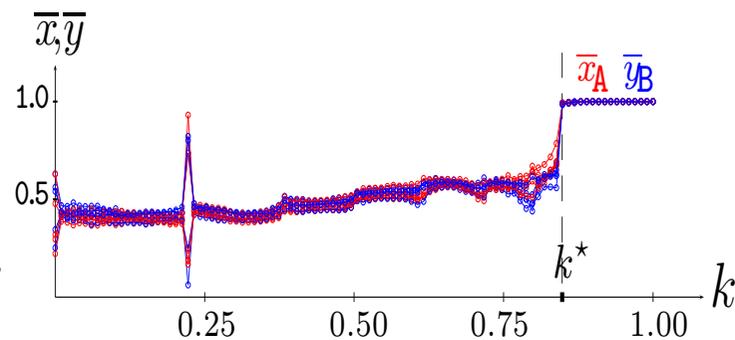
SWS: $(1,1) \equiv (D,D), \pi_{11} = 1 \rightarrow p_A + p_B = 4$

★ $(1,1) \equiv (H,H)$ NO NE





	y	B	$1-y$
x	2	3	
A	2	0	
$1-x$	0	-1	
	3	-1	

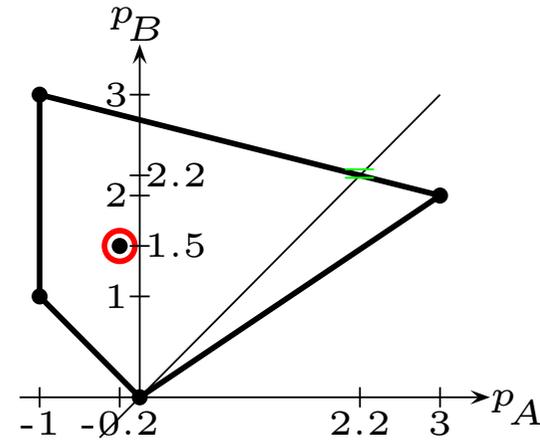
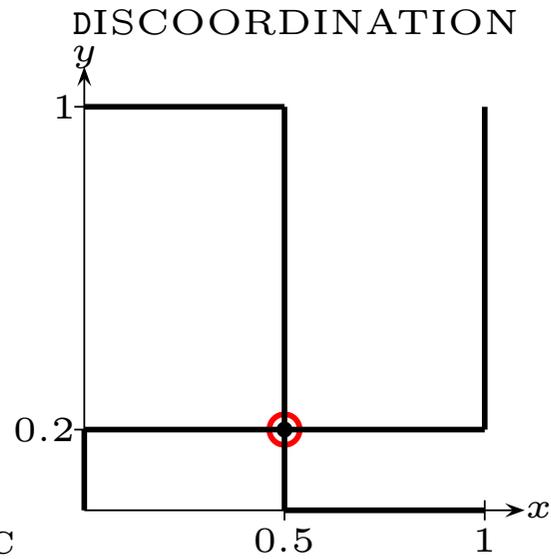


SAMARITAN'S DILEMMA (SD)



		B	
		y W	1-y L
x	A	2 3	3 -1
	A	1 -1	0
1-x		\bar{A}	0

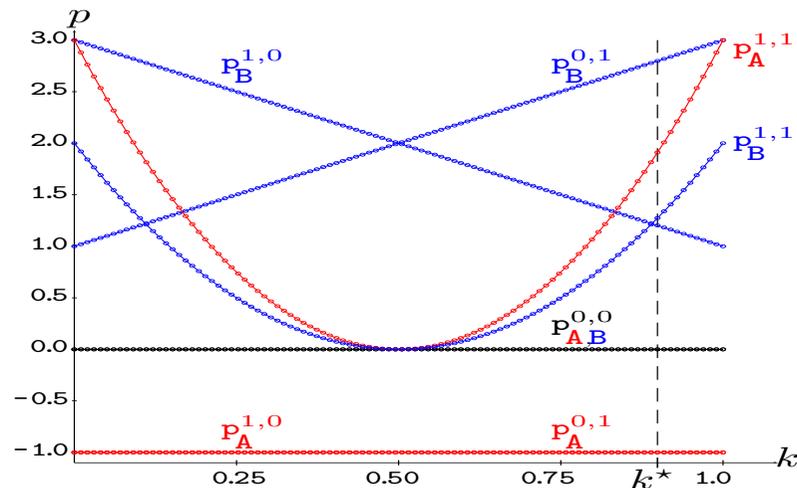
UNFAIR, ASYMMETRIC



$$\frac{3 - 1 - 1 + 0}{4} = 0.25$$

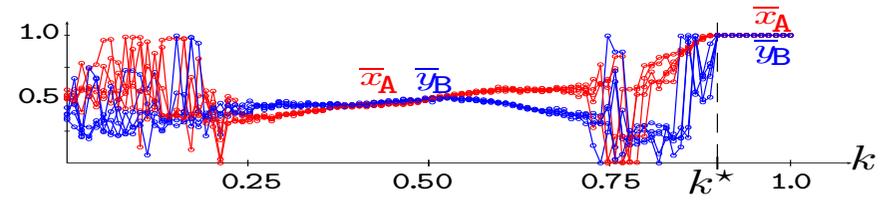
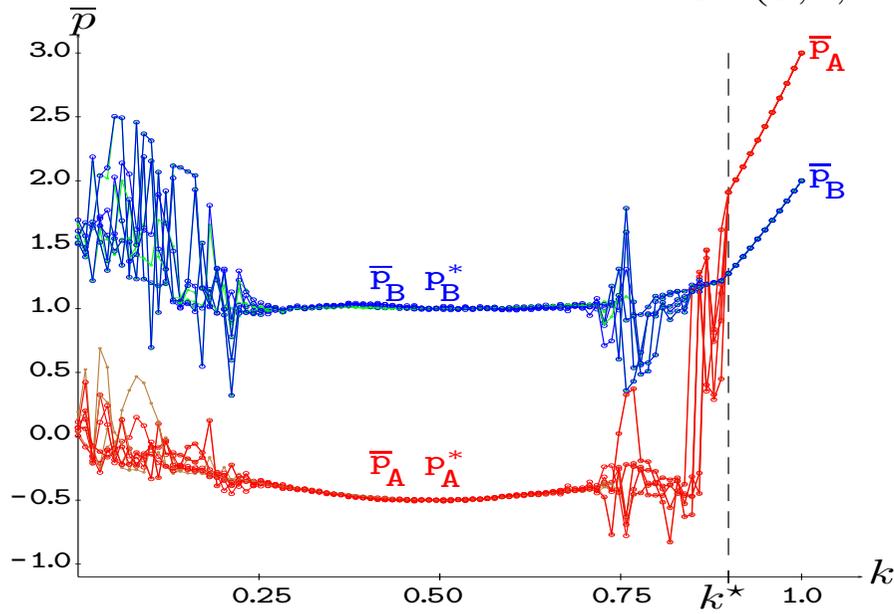
$$\frac{2 + 3 + 1 + 0}{4} = 1.5$$

NE: $(x^* = 1/2, y^* = 1/5)$, $(p_A = -0.2, p_B = 1.5)$ $(1,1) \equiv (A,W)$, $\pi_{11} = 1$ unique SWS $\rightarrow p_A + p_B = 5$

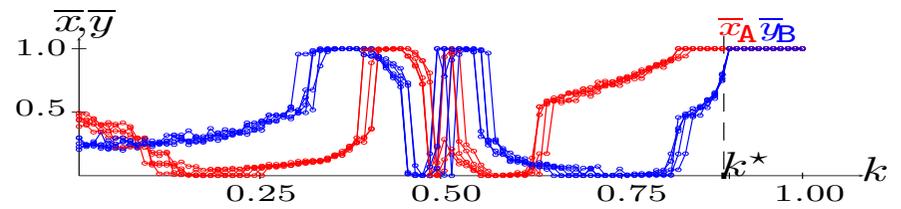
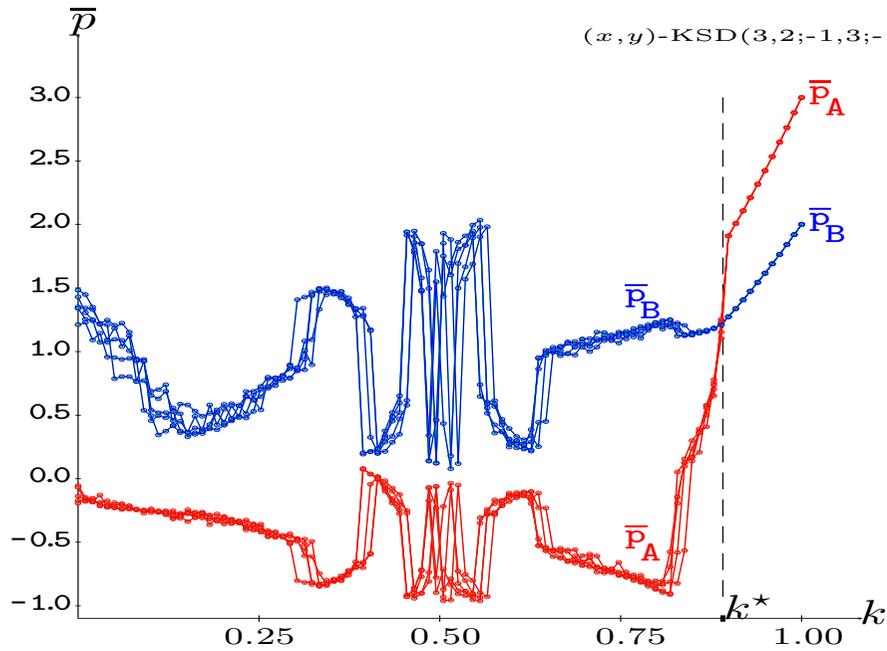


KSD(3,2;-1,3;-1,1)-CA

	y	B	$1-y$
x	2	3	3
A	3	-1	3
$1-x$	1	0	0
$1-x$	-1	0	0



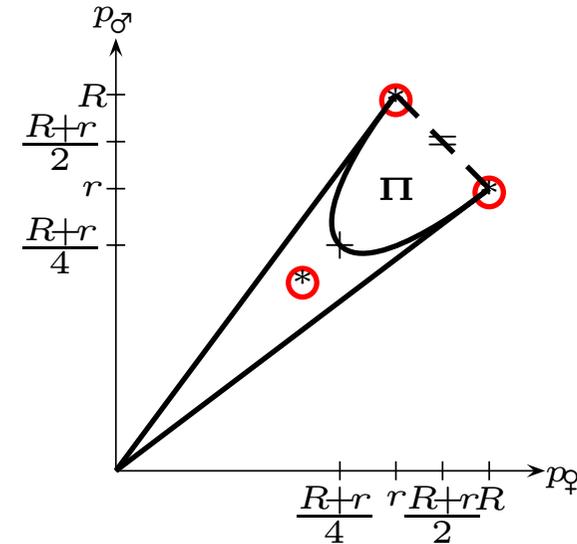
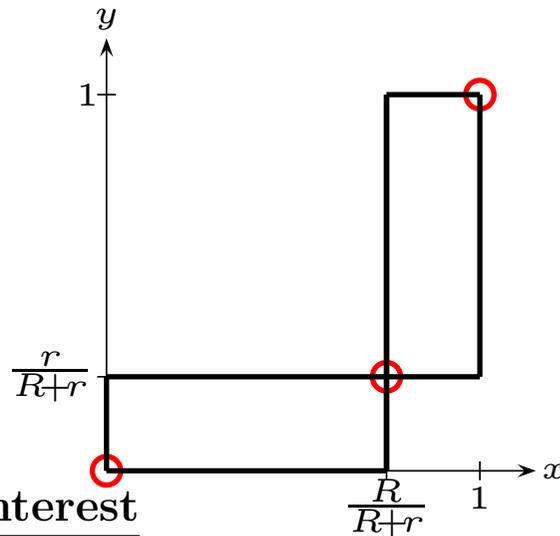
(x, y) -KSD(3,2;-1,3;-1,1) $T=200$ $N=40 \times 10^3$



BATTLE OF THE SEXES (BOS) $R > r > 0$

Fair, Asymmetric

		$B_{\text{♀}}$	
		F	B
$A_{\text{♂}}$	F	R	r
	B	0	r



Coordination, conflicting interest

INDEPENDENT probabilistic strategies

$$p_{\text{♂}}(x, y) = Rxy + r(1-x)(1-y)$$

$$p_{\text{♀}}(x, y) = rxy + R(1-x)(1-y)$$

$$y = 1 - x \rightarrow p_{\text{♂}} = p_{\text{♀}} = (R+r)(1-x)x$$

$$x = y = 1/2 \rightarrow p_{\text{max}}^+ = (R+r)/4$$

NE: • $(1, 1) \equiv (F, F) \rightarrow p_{\text{♂}} = R, p_{\text{♀}} = r$ • $(0, 0) \equiv (B, B) \rightarrow p_{\text{♂}} = r, p_{\text{♀}} = R$

$$\bullet x^* = \frac{R}{R+r}, y^* = \frac{r}{R+r} \rightarrow p_{\text{♂}, \text{♀}} = \frac{Rr}{R+r} < r$$

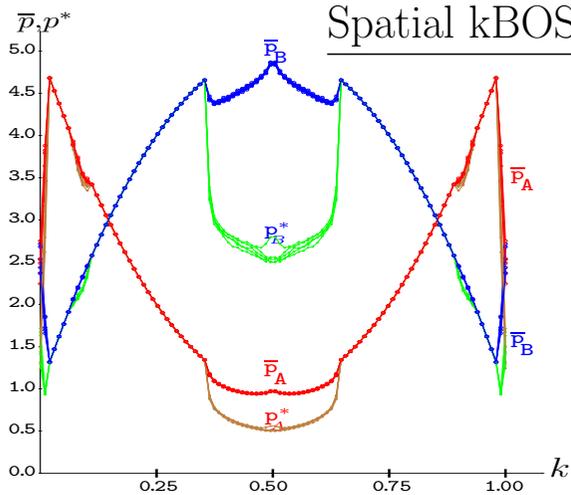
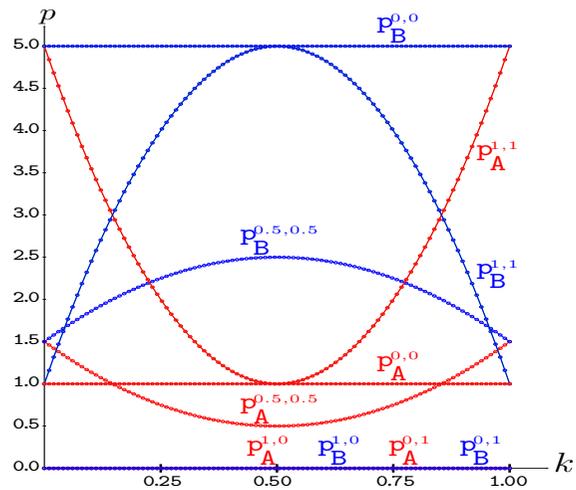
CORRELATED games

$$p_{\text{♂}} = \pi_{11}R + \pi_{22}r$$

$$p_{\text{♀}} = \pi_{11}r + \pi_{22}R$$

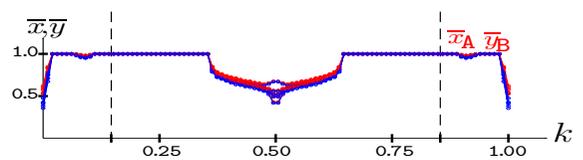
$$\pi_{11} = \pi_{22} = \pi \rightarrow p_{\text{♂}} = p_{\text{♀}} = (R+r)\pi \quad \pi = 1/2 \rightarrow p_{\text{max}}^- = (R+r)/2$$

SWS: $(1, 1) \equiv (F, F), (0, 0) \equiv (B, B), \pi_{11} + \pi_{22} = 1$, e.g., $\pi_{11} = 1, \pi_{22} = 0 \rightarrow p_A + p_B = R + r$

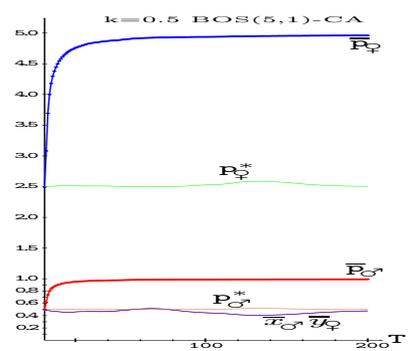


Spatial kBOS(5,1)-CA

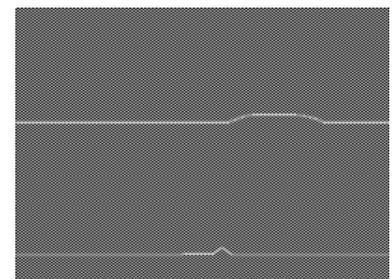
	y	B	1-y
x	1	0	0
A	5	0	0
1-x	0	1	5



k = 0.5
p₂₀₀

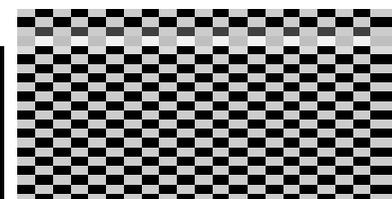
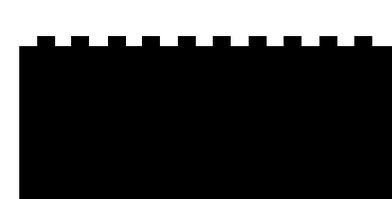


(x, y)₂₀₀

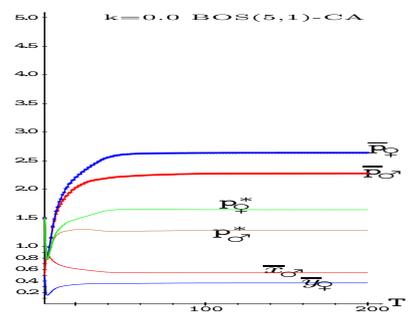


x, y

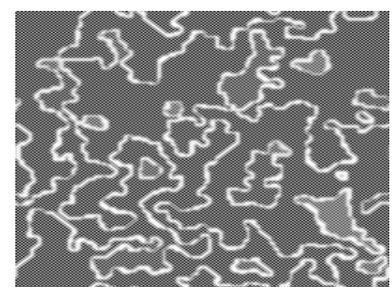
p



k = 0.0, k = 1.0

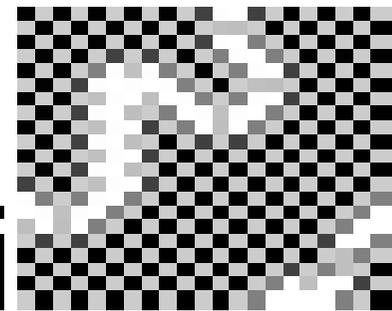
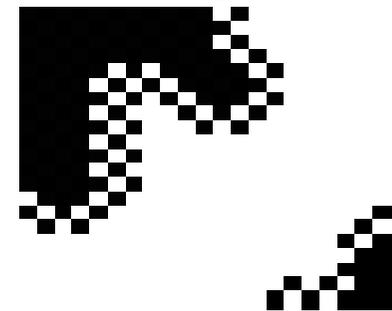


(x, y)₂₀₀



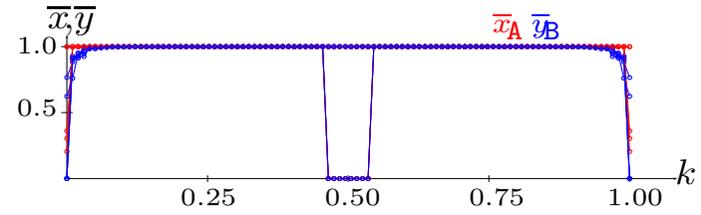
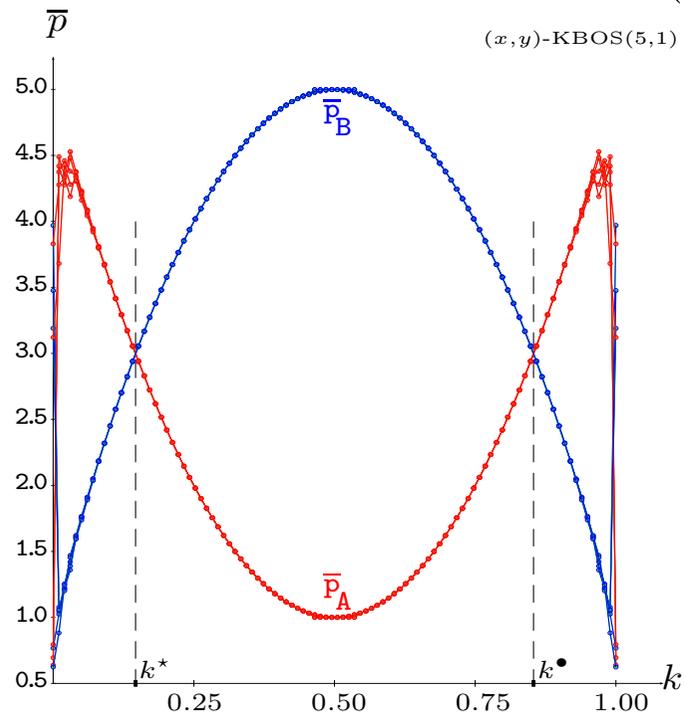
x, y

p



KBOS(5,1)-NW

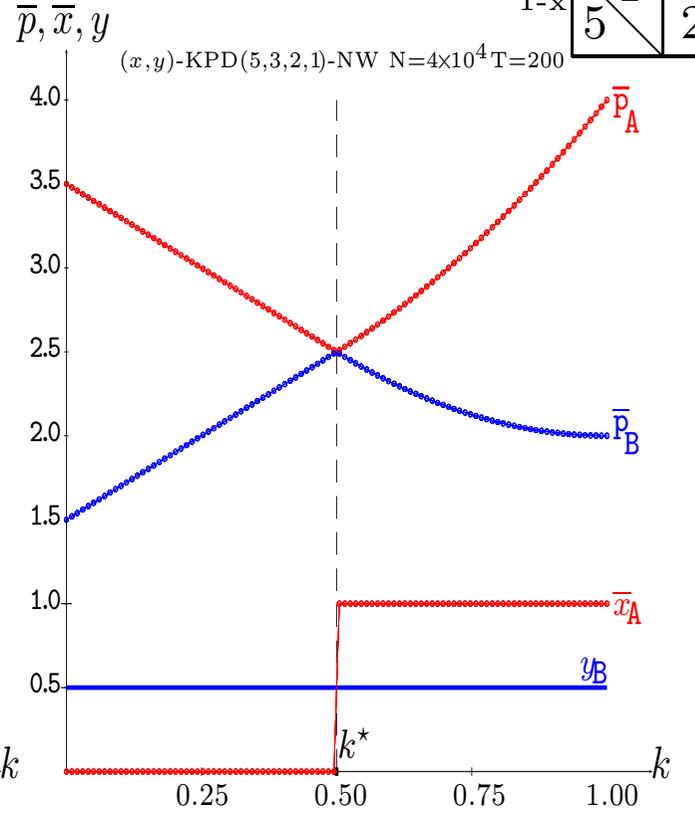
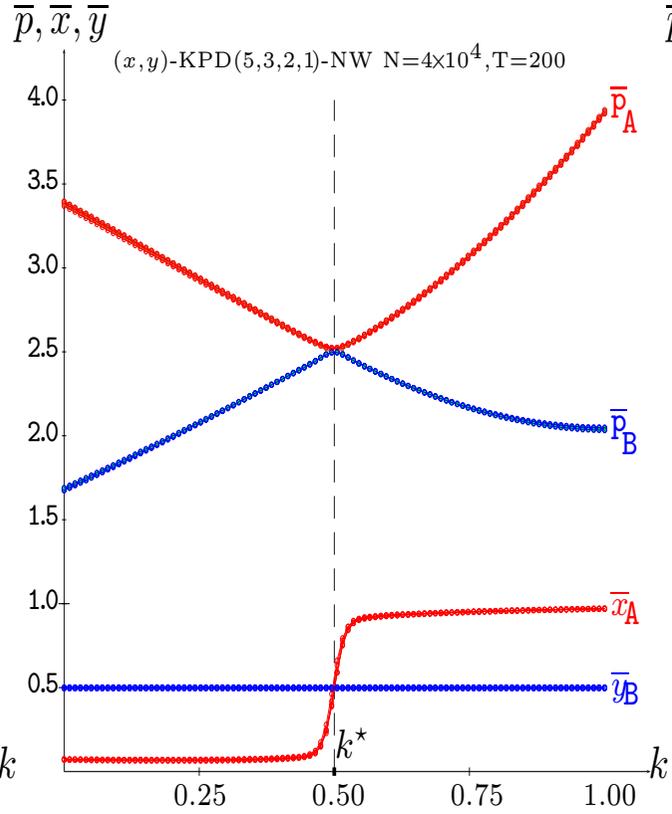
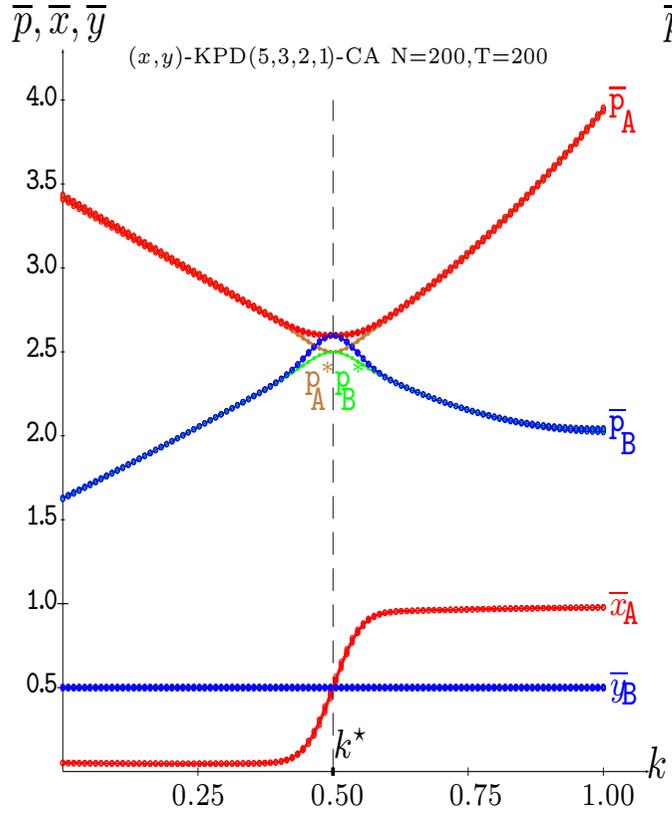
(x, y) -KBOS(5,1) $T=200$ $N=40 \times 10^3$



	y	B	1-y
x	1	0	0
A	5	0	0
1-x	0	0	5
	0	1	0

ONLY A UPDATES STRATEGY KPD(5,3,2,1)

		y	
		3	5
x	A	3	1
		B _{1-y}	
		1	2
	1-x	5	2



$$\Pi(y = \frac{1}{2}) = \frac{1}{2} \begin{pmatrix} (2k-1)^2 x & k - (2k-1)x \\ 1 - k + (2k-1)x & 1 - (2k-1)^2 x \end{pmatrix}$$

$$p_A = \frac{1}{2} (3(2k-1)^2 x + (1-2k)x + k + 5((1-k) + (2k-1)x) + 2(1 + ((4k(1-k) - 1)x))) = \frac{1}{2} ((12k^2 - 12k + 3) + (1-2k) + (10k-5) + (8k-8k^2-2))x + 7-4k = \frac{1}{2} (4k^2 + 4k - 3)x + 7-4k \quad 4k^2 + 4k - 3 = 0 \rightarrow k^* = \frac{1}{2}$$

$$p_A^{(x=0, y=1/2)} = \frac{1}{2} (7-4k) \quad p_A^{(x=0, y=1/2)}(k=0) = \frac{7}{2} = 3.5 \quad p_A^{(x=0, y=1/2)}(k=1/2) = \frac{5}{2} = 2.5 \quad p_A^{(x=1, y=1/2)} = \frac{1}{2} (4k^2 + 4) = 2k^2 + 2 \quad p_A^{(x=1, y=1/2)}(k=1/2) = \frac{5}{2} = 2.5 \quad p_A^{(x=1, y=1/2)}(k=1) = 4.0$$

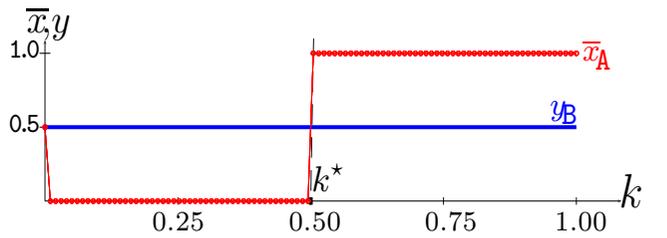
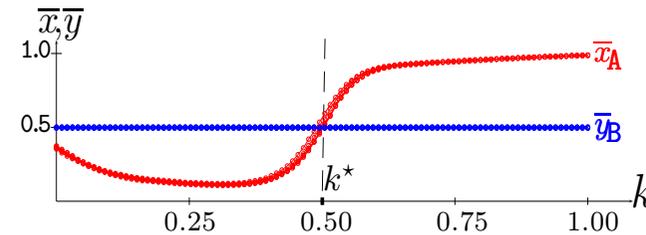
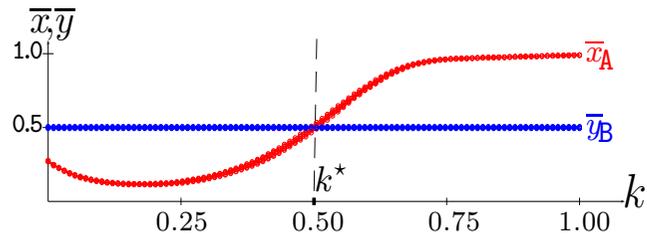
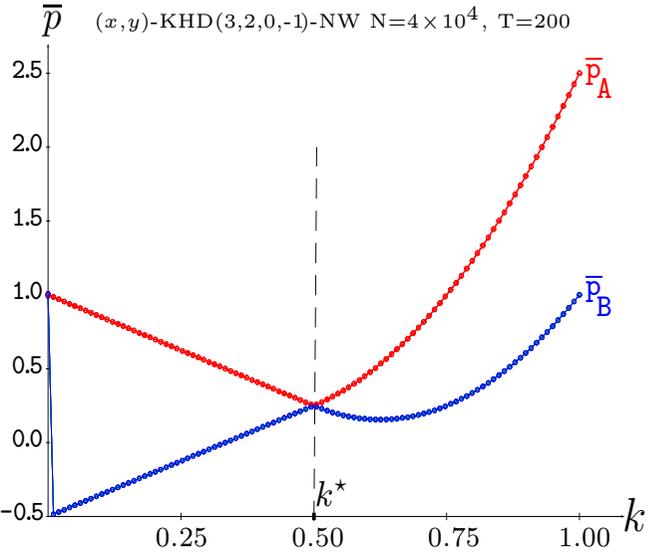
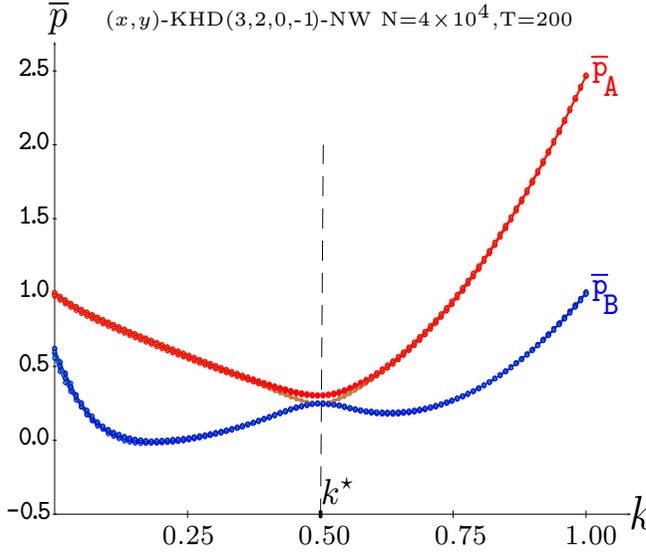
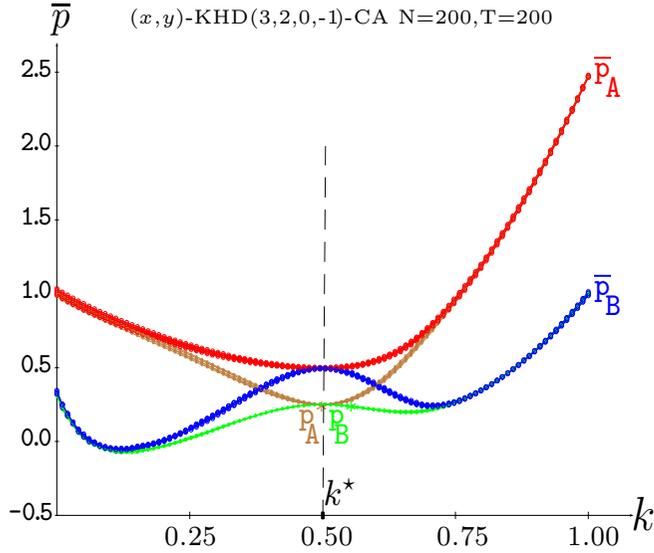
$$p_B = \frac{1}{2} (3(2k-1)^2 x + 5((1-2k)x + k) + (1-k) + (2k-1)x + 2(1 + ((4k(1-k) - 1)x))) = \frac{1}{2} (12k^2 - 12k + 3 + 5(1-2k) + (2k-1) + 2((4k(1-k) - 1)x + 5k + 1 - k + 2)) =$$

$$\frac{1}{2} (12k^2 - 12k + 3 - 8k + 4 + 8k - 8k^2 - 2)x + 4k + 3 = \frac{1}{2} (4k^2 - 12k + 5)x + 4k + 3$$

$$p_B^{(x=0, y=1/2)} = 2k + \frac{3}{2} \quad p_B^{(x=0, y=1/2)}(k=0) = \frac{1}{2} \cdot 3 = 1.5 \quad p_B^{(x=0, y=1/2)}(k=1/2) = \frac{5}{2} = 2.5 \quad p_B^{(x=1, y=1/2)} = 2k^2 - 4k + 4 = \frac{1}{2} (4k^2 - 8k + 8) \quad p_B^{(x=1, y=1/2)}(k=1/2) = \frac{5}{2} \quad p_B^{(x=1, y=1/2)}(k=1) = 2$$

ONLY A UPDATES STRATEGY KHD(3,2,0,-1)

		y B _{1-y}	
	x	2	3
A	2	2	0
	1-x	0	-1
		3	-1



$$y = 1/2$$

$$p_A = \frac{1}{2}(2(2k-1)^2x + 3((1-k) + (2k-1)x) - (1 - (4k^2 - 4k + 1)x)) = \frac{1}{2}((8k^2 - 8k + 2) + 6k - 3 + 4k^2 - 4k + 1)x + 2 - 3k = \frac{1}{2}(12k^2 - 6k)x + 2 - 3k = \frac{3(2k-1)kx + 1 - \frac{3}{2}k}{1} \rightarrow k^* = \frac{1}{2}$$

$$p_A^{(x=0, y=1/2)} = 1 - \frac{3}{2}k \quad p_A^{(x=0, y=1/2)}(k=0) = 1 \quad p_A^{(x=0, y=1/2)}(k=1/2) = 1 \cdot \frac{3}{4} = \frac{1}{4}$$

$$p_A^{(x=1, y=1/2)} = 6k^2 - \frac{9}{2}k + 1 = 3(2k-1)k + (1 - \frac{3}{2}k) = 6k^2 - 3k - \frac{3}{2}k + 1 \quad p_A^{(x=1, y=1/2)}(k=1/2) = \frac{1}{4} \quad p_A^{(x=1, y=1/2)}(k=1) = \frac{5}{2}$$

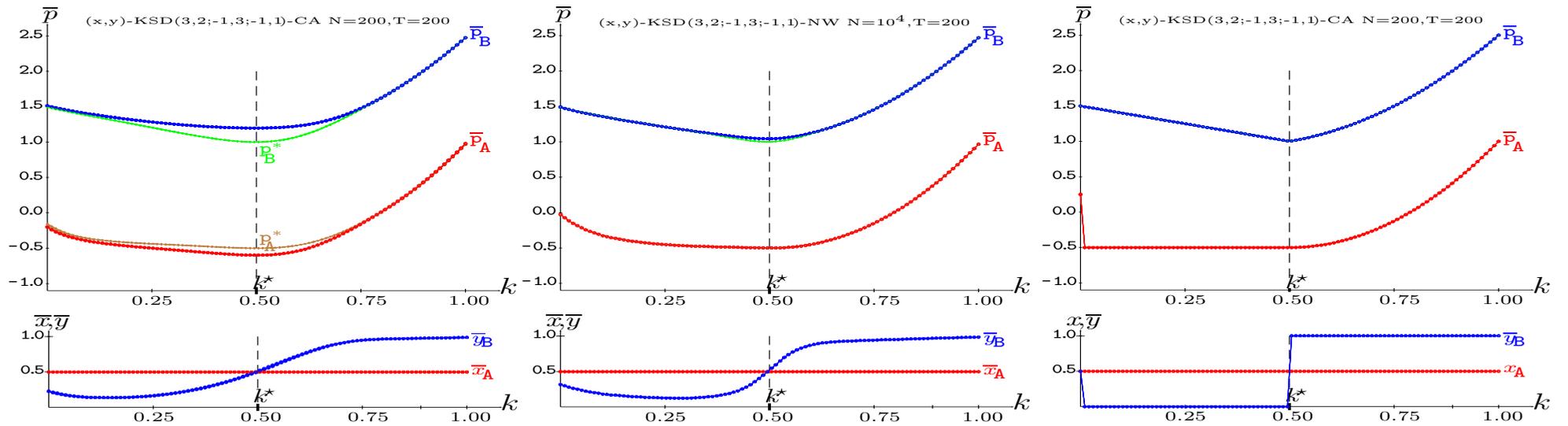
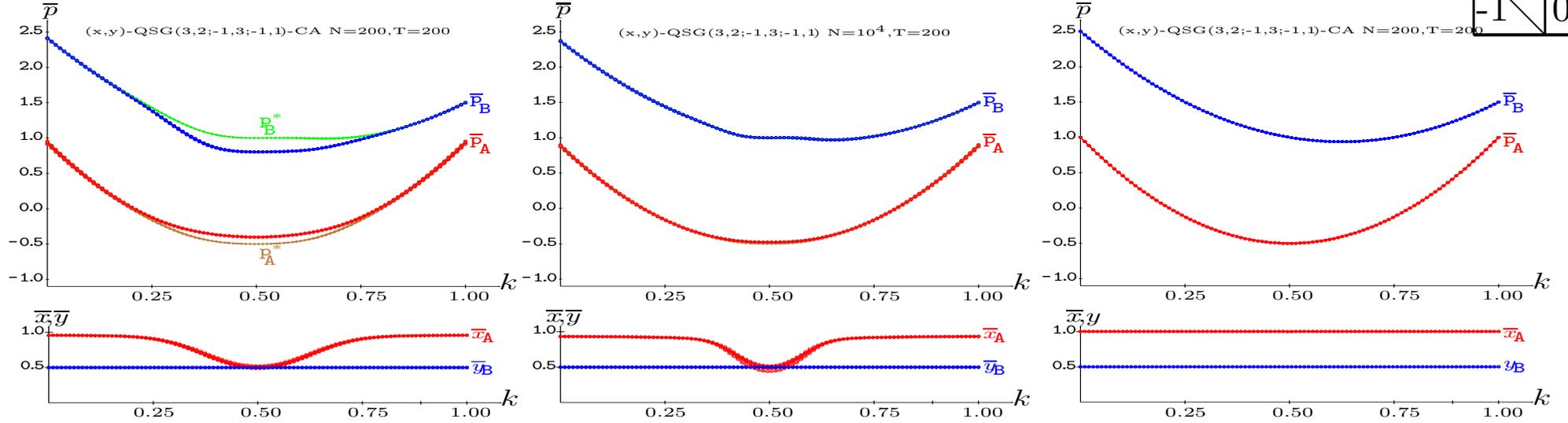
$$p_B = \frac{1}{2}(2(2k-1)^2x + 3(k + (1-2k)x) - (1 - (4k^2 - 4k + 1)x)) = \frac{1}{2}((8k^2 - 8k + 2 + 3 - 6k + 4k^2 - 4k + 1)x) + 3k - 1 = \frac{1}{2}((12k^2 - 18k + 6)x + 3k - 1) = \frac{(6k^2 - 9k + 3)x + \frac{1}{2}(3k - 1)}{1}$$

$$p_B^{(x=0, y=1/2)} = \frac{1}{2}(3k - 1) \quad p_B^{(x=0, y=1/2)}(k=0) = -\frac{1}{2} \quad p_B^{(x=0, y=1/2)}(k=1/2) = \frac{1}{4}$$

$$p_B^{(x=1, y=1/2)} = 6k^2 - \frac{15}{2}k + \frac{5}{2} = 6k^2 - 9k + 3 + \frac{1}{2}(3k - 1) \quad p_B^{(x=1, y=1/2)}(k=1/2) = \frac{1}{4} \quad p_B^{(x=1, y=1/2)}(k=1) = 1.$$

ONLY ONE PLAYER UPDATES STRATEGY KSD(3,2,1,-1)

	y	
	B	1-y
x	2	3
A	3	-1
1-x	-1	0

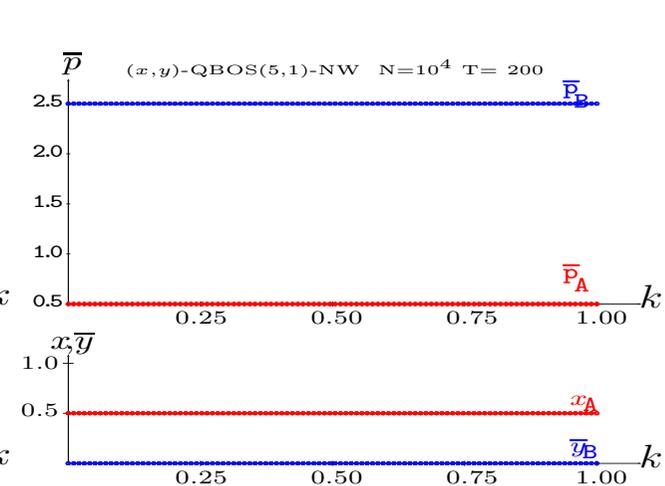
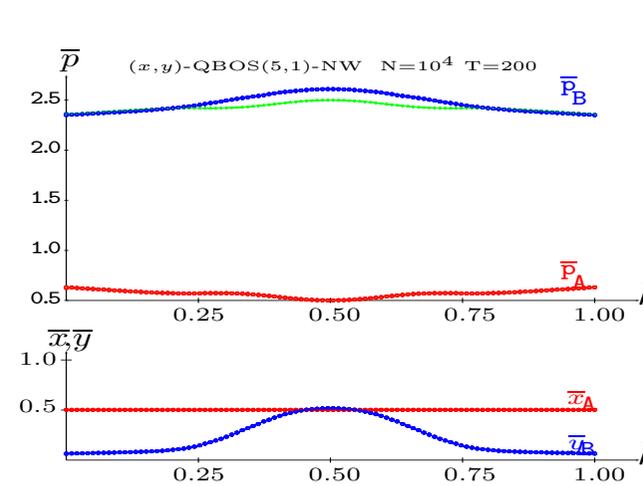
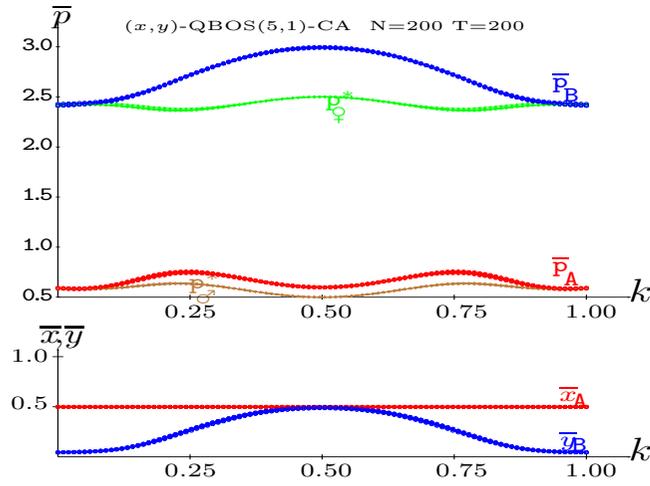
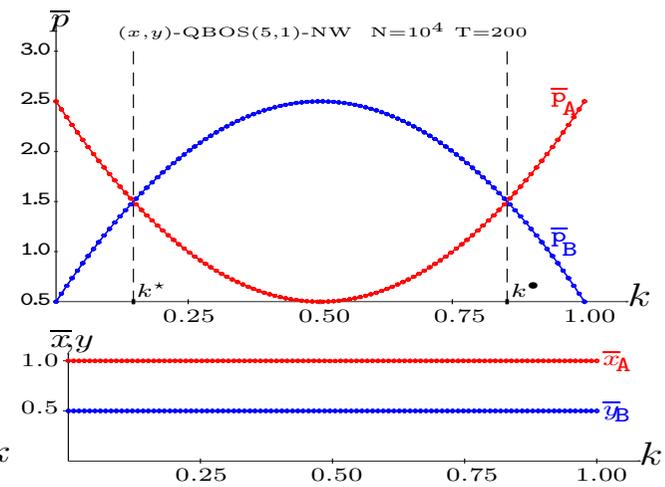
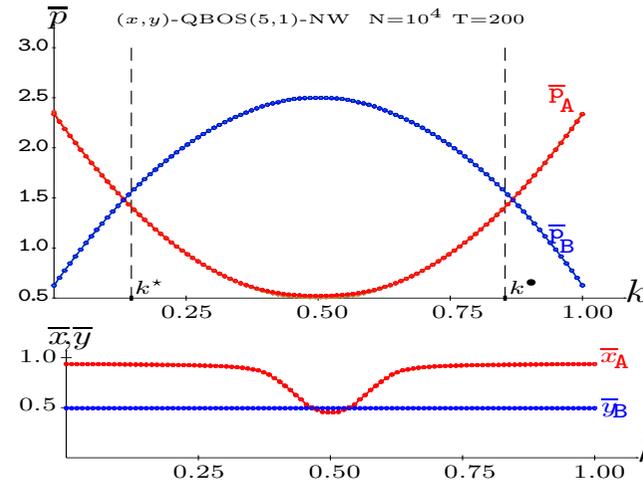
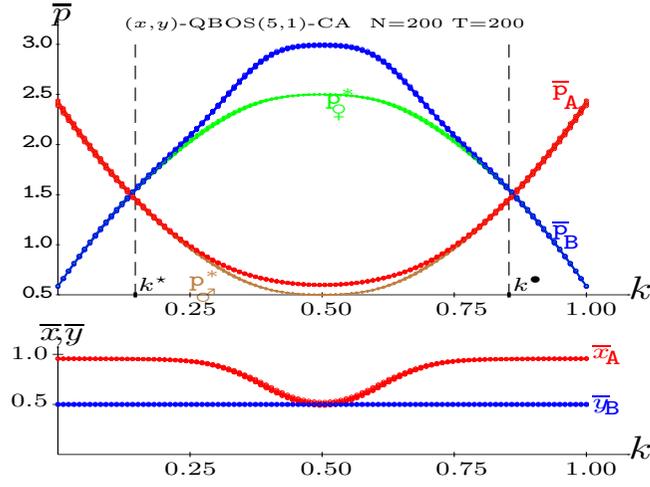


$$\begin{aligned}
 & y=1/2 \\
 & p_A = \frac{1}{2}(3(2k-1)^2x - (k - (2k-1)x) - ((1-k) + (2k-1)x)) = \frac{1}{2}(12k^2 - 12k + 3 + (2k-1) - (2k-1)x - k - (1-k)) = \frac{1}{2}((12k^2 - 12k + 3)x - 1) = \frac{6k^2 - 6k + \frac{3}{2}}{2}x - \frac{1}{2} \quad (6k^2 - 6k + \frac{3}{2}) \geq 0 \rightarrow x=1 \quad \underline{p_A = 6k^2 - 6k + 1} \\
 & p_B = \frac{1}{2}(2(2k-1)^2x + 3(k - (2k-1)x) + ((1-k) + (2k-1)x)) = \frac{1}{2}((8k^2 - 8k + 2 - 3(2k-1) + (2k-1)x + 3k + 1 - k)) = \frac{4k^2 - 6k + 2}{2}x + \frac{1}{2} \rightarrow \underline{p_B = 4k^2 - 5k + \frac{3}{2}} \\
 & x=1/2 \\
 & p_B = \frac{1}{2}(2(2k-1)^2y + 3((1-k) + (2k-1)y) + (k - (2k-1)y) + y)) = \frac{1}{2}(8k^2 - 8k + 2 + 6k - 3 - 2k + 1)y + 3 - 3k + k = \frac{1}{2}(8k^2 - 4k)y + 3 - 2k = (4k^2 - 2k)y + \frac{3}{2} - k \rightarrow k^* = 1/2 \\
 & \underline{p_B^{(x=1/2, y=0)} = \frac{3}{2} - k} \quad \underline{p_B^{(x=1/2, y=1)} = 4k^2 - 3k + \frac{3}{2}} \\
 & p_A = \frac{1}{2}(3(2k-1)^2y - ((1-k) + (2k-1)y) - (k - (2k-1)y) + y)) = \frac{1}{2}(12k^2 - 12k + 3 - 2k + 1 + 2k - 1)y - 1 + k - k = \frac{1}{2}(12k^2 - 12k + 3)y - 1 = (6k^2 - 6k + \frac{3}{2})y - \frac{1}{2} \rightarrow k^* = 1/2
 \end{aligned}$$

ONLY ONE PLAYER UPDATES STRATEGY KBOS(5,1)

		y	
		B	1-y
x	A	1	0
	1-x	0	1

$$x = y = k = \frac{1}{2} \rightarrow \Pi = \begin{pmatrix} 0 & 1/4 \\ 1/4 & 1/2 \end{pmatrix}$$



$$\Pi(y = \frac{1}{2}) = \frac{1}{2} \begin{pmatrix} (2k-1)^2x & k - (2k-1)x \\ 1 - k + (2k-1)x & 1 - (2k-1)^2x \end{pmatrix} \quad \Pi(x = \frac{1}{2}) = \frac{1}{2} \begin{pmatrix} (2k-1)^2y & 1 - k + (2k-1)y \\ k - (2k-1)y & 1 - (2k-1)^2y \end{pmatrix}$$

$$y=1/2 \quad p_A = \frac{1}{2} (5(2k-1)^2x + 1 + ((4k(1-k) - 1)x)) = \frac{1}{2} ((20k^2 - 20k + 5)x + 1 + (4k - 4k^2 - 1)x) = \frac{(8k^2 - 8k + 2)x + \frac{5}{2}}{2} \quad 8k^2 - 8k + 2 \geq 0 \rightarrow x = 1 \rightarrow p_A = 8k^2 - 8k + \frac{5}{2}$$

$$p_B = \frac{1}{2} ((2k-1)^2x + 5(1 + ((4k(1-k) - 1)x))) = \frac{1}{2} (4k^2 - 4k + 1)^2x + 5 + (20k - 20k^2 - 5)x) = \frac{(-8k^2 - 8k - 2)x + \frac{5}{2}}{2} \rightarrow p_B = -8k^2 + 8k + \frac{1}{2}$$

$$x=1/2 \quad p_B = (-8k^2 + 8k - 2)y + \frac{5}{2} \quad -8k^2 + 8k - 2 \leq 0 \rightarrow y = 0 \rightarrow p_B = \frac{5}{2}, p_A = \frac{1}{2}$$

CONCLUSIONS

- The collective simulation of iterated games on spatial lattices and networks is a very useful tool for the study of two-person games, providing interesting additional information on their features.
- High correlation enables the emergence of new Nash equilibria.
- In the Prisoner's Dilemma, Hawk and Dove, and Samaritan's Dilemma games the new Nash equilibria achieved with high correlation maximize the sum of the payoffs of both players, i.e., provide their (unique) so called social welfare solution.
- The Battle of the Sexes appears as the most challenging game because it has two social welfare solutions and the correlation mechanism adopted in this study tends to favor to one of the players.