REVUE BELGE DE STATISTIQUE ET DE RECHERCHE OPERATIONNELLE

Vol. 10 - N° 4
JANVIER 1971

BELGISCH TIJDSCHRIFT VOOR STATISTIEK EN OPERATIONEEL ONDERZOEK

Vol. 10 - Nr 4
JANUARI 1971

La « Revue Belge de Statistique et de Recherche Opérationnelle » est publiée avec l'appui du Ministère de l'Education nationale et de la Culture, par les Sociétés suivantes :

SOGESCI. — Société Belge pour l'Application des Méthodes scientifiques de Gestion.
Secrétariat : rue du Neufchâtel, 66 - 1060 Bruxelles. Tél. 37.19.76.

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Siège social : rue de Louvain, 44 - 1000 Bruxelles.
Secrétariat : rue de Louvain, 44 - 1000 Bruxelles.

Het « Belgisch Tijdschrift voor Statistiek en Operationeel Onderzoek » wordt uitgegeven met de steun van het Ministerie van Nationale Opvoeding en Cultuur, door de volgende Verenigingen :

SOGESCI. — Belgische Vereniging voor Toepassing van Wetenschappelijke Methodes in het Bedrijfsbeheer.
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ET DE RECHERCHE OPERATIONNELLE

VOL. 10 - N° 4 - JANVIER 1971 VOL. 10 - Nr 4 - JANUARI 1971

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BELGISCH TIJDSCHRIFT VOOR STATISTIEK
EN OPERATIONEEL ONDERZOEK

DESCRIPTION OF MEDIAN GAME THEORY WITH EXAMPLES OF COMPETITIVE AND MEDIAN COMPETITIVE GAMES

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Abstract.

Random selection of strategies greatly extends the opportunity to develop optimum strategies for discrete two-person games. A consequence, however, is that the payoffs received by the players can have probability distributions, which complicates the determination of optimum strategies. This problem can be greatly simplified by only considering some reasonable type of « representative value » for a distribution. The expected-value approach uses the distribution mean. The distribution median is another reasonable possibility. For the common situation where the players behave competitively, a form of game theory is developed by applying the median approach to the payoffs for each player. This form of median game theory has very desirable properties with respect to effort needed for application and, compared to expected-value game theory, strong advantages with respect to generality of application. For example, the payoffs can be of a very general nature. A player has an optimum strategy when the game is one player median competitive (OPMC) for him. A game is median competitive when it is OPMC for both players. Competitive games are an important subclass of median competitive games wherein nondecreasing desirability of the payoffs for one player corresponds to nonincreasing desirability of the payoffs to the other player. This paper contains an introduction to median game theory and examples of competitive, OPMC for one player, and median competitive games.

Introduction and discussion.

Two players, each with choice among a finite number of stategies, is the situation considered. Each player selects one of his strategies, separately and independently of the choice made by the other player. A pair of payoffs, one to each player, is associated with every possible combination of a strategy choice by each player. These pairs of payoffs are the possible outcomes for the game. Statement of the possible payoffs to a player in matrix form is con-

* Research partially supported by Mobil Research and Development Corporation. Also associated with ONR Contract NOOO14-68-A-0515 and NASA Grant NGR 44-007-028.

venient, where the rows represent his strategies and the columns the strategies of the other player. Both of the payoff matrices are known to the two players.

A player is said to use a mixed strategy when he assigns probabilities (sum to uniy) to his possible strategies and randomly selects the strategy to be used according to these probabilities. The payoff to each player has a probability distribution (determined by the probabilities that the players assign) when at least one player selects his strategy randomly. Knowledge of the probability distributions of the payoffs is the maximum information that possibly can be obtained about the payoffs occurring for a game.

Determination of optimum mixed strategies is a basic problem of game theory. That is, the problem is to optimally choose the probabilities for the mixed strategies, where unit probabilities are possible. Unfortunately, many complications cloud this choice when all the properties of distributions receive consideration. The problem is greatly simplified, however, when consideration is limited to some kind of « representative value » for a distribution. The distribution mean (expected payoff to the player) is used as the representative value in the well established expected-value approach. Another reasonable way to represent a distribution of payoffs is by its median, and this is the basis for median game theory.

One form of median game theory is that where the payoff matrices are considered separately. The payoffs are ranked according to increasing desirability within each matrix and the situation is such that the resulting rankings are the same for both players (that is, the players are in agreement on the rankings). The median approach is applied to the payoffs for the players (with respect to the orderings). This form of median game theory receives virtually all the consideration in this paper. Another form, based on rankings of outcomes, is being developed. However, all publications to date are concerned with rankings of payoffs.

A very desirable feature of median game theory is that the payoff « values » can be of an exceedingly general nature. Some or all of the payoffs need not even be numbers (for example, might designate categories). A ranking of payoffs, within a matrix, should virtually always be possible (for example, on a paired comparison basis). However, the players are required to agree on the rankings.

The payoffs are required to be numbers (ordinarily expressed in the same unit) for expected-value game theory. Moreover these numbers are required to satisfy the arithmetical operations. This excludes for example, the important situation where the payoff values in one or both matrices are ranks.

Another very desirable feature of the median game theory considered here concerns the necessity for accurate evaluation of payoffs. Knowledge of the relative ranking within each matrix, combined with accurately detemined « values » for at most two payoffs in each matrix (whose locations are identified by the rankings) is sufficient for application. Ordinarily, all the payoffs need to be accurately evaluated for expected-value game theory. The effort required for evaluating payoffs can be a very important practical consideration (ref. 1). For example, suppose that each player has 400 strategies, which is not unusually large for meaningful practical situations. Then, the number of combinations of strategies is 160.000. Obtaining enough information to rank 160.000 payoffs usually requires a small fraction of the effort needed to accurately evaluate 160.000 payoffs.

An important class of games is that in which the players behave competitively toward each other. Then, the concepts of a player acting protectively, or vindictively, are helpful in determination of optimum strategies (ref. 2). A protective player attempts to maximize the payoff he receives, regardless of the payoff to the other player. A vindictive player tries to minimize the payoff to the other player, without consideration of his own payoff. A (mixed) strategy whereby a player can be simultaneously protective and vindictive is an optimum strategy for him when the behavior is competitive.

The competitive viewpoint is adopted for the median game theory based on rankings of payoffs. An optimum solution occurs for a player if and only if the game is one-player-median-competitive [OPMC]. A game is median competitive if and only if it is OPMC for both players. Identification of OPMC games is considered in ref. 3. Special cases of median competitive games (competitive games, or generated by a competitive game) are identified in ref. 2. A game is competitive when its outcomes can be arranged in sequence so that the payoffs to one player have nondecreasing desirability and also the payoffs to the other player have nonincreasing desirability.

The situation of competitive behavior also is that considered for expected-value game theory (for example, see ref. 4). Optimum solutions, of a minimax nature, occur for games that satisfy a zero-sum condition (sum of payoffs is zero for all strategy combinations) or some mild modifications of this condition. Such games are a special case of competitive games and a very small subclass of the median competitive games.

Thus, this median game theory has strong application advantages over expected-value game theory, with respect to both generality of application and effort required for application.

Some results for median game theory are stated in the next section. This is followed by some examples of games that are competitive, generated by a competitive game, OPMC for one player only, and median competitive but not generated by a competitive game.

Some median results.

For simplicity in stating results, the desirability of a payoff and the « value » of a payoff are considered to be the same. The referenced developments of results are stated in terms of payoff values, with those values being numbers. However, it is easily seen that these results apply to situations where relative desirability can be determined among the payoffs for each player (and also the players agree on the resulting orderings).

The players are called I and II and, for standardization, the payoff to player I is listed first in a game outcome. In all cases : there is a largest value P_I (P_{II}) in the payoff matrix for player I (II) such that, when acting protectively, he can assure at least this payoff with probability at least 1/2. Also, there is a smallest value P'_I (P'_{II}) in the matrix for player I (II) such that vindictive player II (I) can assure, with probability at least 1/2, that player I (II) receives at most this payoff. The relations $P'_I \leqslant P_I$ and $P'_{II} \leqslant P_{II}$ hold, with equality possible. Detailed methods for determining P_I, P_{II}, P'_I, P'_{II}, also protective median optimum strategies and vindictive median optimum strategies, are given in refs. 2 and 3 (with the method of ref. 3 usually being preferable). An outline of the method in ref. 3 is given in the Appendix.

Games occur such that a player can be simultaneously protective and vindictive. This happens if and only if the game is OPMC for this player. More specifically, let set I (I) be those outcomes where the payoff to player I (II) is at least P_I (P_{II}) and also the payoff to player II (I) is at most P'_{II} (P'_I). A game is OPMC for player I (II) if and only if he can assure, with probability at least 1/2, that an outcome of set I (II) occurs. To determine whether a game is OPMC for player I (II), first mark the payoffs in his matrix that belong to the outcomes of set I (II). Then form a new payoff matrix for player I (II) by replacing the marked payoffs of his matrix with unity and the unmarked payoffs with zero. Consider the resulting matrix of ones and zeroes to be the payoff matrix for player I (II) in a zero-sum game with an expected-value basis and solve for the value of the game to player I (II). The situation is OPMC for player I (II) if and only if this game value is at least 1/2. When this is the case an optimum strategy for player I (II) in solution of this zero-sum game is median optimum for him. Some further discussion is given in the Appendix. A game is median competitve if and only if it is OPMC for both players. The OPMC results are given in ref. 3.

For standardization purposes, a game is considered to be competitive if and only if the totality of its outcomes can be arranged in a sequence so that the payoff values for player I are nondecreasing and also the payoff values to player II are nonincreasing. An important special case is that where the payoffs to player I are strictly monotonic increasing and simultaneously the payoffs to player II are strictly monotonic decreasing.

Now, consider some new material on OPMC games that is given in this paper. On OPMC game for player I (II) is generated by a competitive game when there exists a sequence arrangement of the totality of outcomes such that : First, the payoffs of player I (II) in outcomes that, in the sequence, are above (below) any outcome with payoff P_I (P_{II}) have values at least (most) equal to P_I (P_{II}), and the payoffs in outcomes below (above) any outcome with payoff P_I (P_{II}) are at most (least) equal to P_I (P_{II}). Second, also the payoffs of player II (I) in outcomes above (below) any outcome with payoff P'_{II} (P'_I) are at most (least) equal to P'_{II} (P'_I), and the payoffs in outcomes below (above) any outcome with payoff P'_{II} (P'_I) are at least (most) equal to P'_{II} (P'_I). A median competitive game is generated by a competitive game if and only if it is OPMC generated by a competitive game for both players, which is a case considered in ref. 2.

Competitive games have desirable features when the possibility of cooperation between the players is considered, and some of the median competitive games that are generated by competitive games also have these desirable features (ref. 5). In addition, interpretation of the implications of an optimum median solution is greatly simplified when the game is competitive, and somewhat simplified when the median competitive situation was generated by a competitive game. As will be seen from the examples, a game that is OPMC for a player, or both players, is not necessarily generated by a competitive game.

To summarize, for the form of median game theory considered, an optimum solution exists for a player if and only if the game is OPMC for him. A procedure is outlined for determining whether a game is OPMC for a player, and for determining a median optimum strategy when the game is OPMC for him. Then, when player I (II) uses a median optimum strategy, he assures with probability at least 1/2 that simultaneously he receives at least P_I (P_{II}) and that the other player receives at most P'_{II} (P'_I).

Finally, consider a possible extension to another form of median game theory. Here, the outcomes are ranked, separately by each player, and there need not be any agreement in these rankings. The median approach is applied to these rankings of outcomes. An advantage is almost complete generality of application, with solutions for situations where the players do not behave competitively (or only partially competitively). A disadvantage is the substantial increase in the effort needed for application. Often, all of the payoffs would need to be accurately evaluated. A first step in the development of this form of game theory, for competitive behavior, occurs in ref. 6. The procedure used in ref. 6 is to suitably supplement set I (II) with outcomes until the first time player I (II) can assure an outcome of his augmented set with probability at least 1/2.

Examples.

To illustrate some of the aspects of median game theory, six examples of discrete two-person games are considered. Player I has five strategies and player II has four strategies. For both players, the possible payoffs are the numbers 1(1)20, where these could represent ranks for one or both players.

The examples are selected so that in all cases $P_I = 13$ and $P_{II} = 14$. When the game is OPMC for player I, the relation $P'_I = 7$ holds. When the game is OPMC for player II, the relation $P'_{II} = 8$ holds. The Appendix contains some discussion of cases where P_I, P_{II}, P'_I, P'_{II} and median optimum solutions are readily determined. These considerations receive direct use in obtaining the results that are stated in the following material.

An example of a competitive game occurs for the payoff matrices in Table 1. The twenty possible outcomes can be arranged in sequence so that the payoffs to player I are increasing and the payoffs to player II are decreasing. A median optimum mixed strategy for player I is obtained by assigning probability 1/2 to each of his strategies 2 and 3. For player II, a median optimum strategy is obtained by assigning probability 1/2 to each of his strategies 1 and 2.

The game of Table 2 is generated by the game of Table 1. Here, $P'_I = 7$ and $P'_{II} = 8$. The matrices of Table 2 are obtained by exchanging payoffs within the matrices of Table 1 so that the conditions for generation of a median competitive game are satisfied. The median optimum strategies for the game of Table 1 are also optimum for the game of Table 2.

Table 3 contains a game that is OPMC for player I and, for him, is generated from the competitive game of Table 1. That is, all payoffs at least equal to $P_I = 13$ for player I are paired with payoffs at most equal to $P'_{II} = 8$ for player II. The game is not OPMC for player II in any sense. Examination shows that $P_{II} = 14$ and $P'_{II} = 6$. Let the outcomes where the payoff is at least 14 to player II and also the payoff to player I is at most 6 be marked in the matrix for player II. An outcome of this marked set cannot be assured with probability at least 1/2 by player II. As before, a median optimum strategy for player I consists in randomly selecting one of his strategies 2 and 3 with equal probability.

TABLE 1.

Competitive

I \ II	1	2	3	4
1	1	9	16	11
2	20	2	15	12
3	7	17	5	13
5	10	6	18	3
4	19	4	8	14

II \ I	1	2	3	4	5
1	20	1	14	11	2
2	12	19	4	15	17
3	5	6	16	3	13
4	10	9	8	18	7

TABLE 2.

Generated median competitive

I \ II	1	2	3	4
1	5	9	16	11
2	20	3	15	10
3	7	19	1	13
4	12	6	18	2
5	17	4	8	14

II \ I	1	2	3	4	5
1	19	5	14	11	6
2	13	20	3	16	18
3	1	2	15	4	12
4	10	9	8	17	7

The game of Table 4 is median competitive but is not generated by any competitive game. First, consider markings in the payoff matrix for player I of the outcomes where his payoff is at least $P_I = 13$ and also the payoff to player II is at most $P'_{II} = 8$. An outcome of this marked set can be assured with probability at least 1/2 and, as before, a median optimum strategy for player I is to randomly select one of his strategies 2 and 3 with equal probability. Second, consider markings in the payoff matrix for player II of the outcomes where his payoff is at least $P_{II} = 14$ and also the payoff to player I is at most $P'_{I} = 7$. An outcome of this marked set can be assured with probability at least 1/2 and, again, a median optimum strategy for player II is to randomly choose one of his strategies 1 and 2 with equal probability. Finally the game is not OPMC generated from a competitive game for player I or player II. This follows from occurrence of the payoffs (18, 10), (3, 3), (11, 18), which could not be obtained through generation from a competitive game when $P_{I} = 13$, $P_{II} = 14$, $P'_{I} = 7$, $P'_{II} = 8$.

TABLE 3.

Generated OPMC for player I
(not OPMC for player II)

I \ II	1	2	3	4
1	11	5	16	9
2	20	3	15	10
3	7	19	1	13
4	12	6	18	2
5	17	4	8	14

II \ I	1	2	3	4	5
1	19	5	14	11	6
2	13	20	3	16	18
3	1	2	15	4	12
4	10	9	8	17	7

TABLE 4.

Median competitive, not generated

I \ II	1	2	3	4
1	1	9	16	11
2	20	2	15	12
3	7	17	5	13
4	10	6	3	18
5	19	4	8	14

II \ I	1	2	3	4	5
1	20	1	14	11	2
2	12	19	4	15	17
3	5	6	16	3	13
4	18	9	8	10	7

Next, consider the game of Table 5. For player II, this game is OPMC but not generated by a competitive game. The OPMC part for player II is verified by marking in his matrix the positions of outcomes where his payoff is at least $P_{II} = 14$ and also the payoff to player I is at most $P'_{I} = 7$. An outcome of this marked set can be assured with probability at least 1/2, and, as before, a median optimum strategy for player II is to randomly select one of his strategies 1 and 2 with equal probability. The game is not OPMC generated from a competitive game for player II, as is seen from occurrence of the outcomes (3, 6) and (8, 18). Now consider player I. This game is not OPMC in any sense for player I. Examination shows that $P_{I} = 13$ and $P'_{II} = 7$. In the matrix for player I, let the outcomes be marked which are such that the payoff to player I is at least 13 and also the payoff to player II is at most 8. An outcome of this marked set cannot be assured with probability at least 1/2 by player I.

TABLE 5.
OPMC for player II, not generated (not OPMC for player I)

I \ II	1	2	3	4
1	1	9	16	11
2	20	2	15	12
3	7	17	5	13
4	10	6	18	8
5	19	4	3	14

II \ I	1	2	3	4	5
1	20	1	14	11	2
2	12	19	4	15	17
3	5	13	16	3	6
4	10	9	8	18	7

TABLE 6.
Not OPMSC for either player

I \ II	1	2	3	4
1	16	9	1	11
2	20	2	15	12
3	7	17	5	13
4	10	8	18	6
5	19	4	3	14

II \ I	1	2	3	4	5
1	20	1	14	11	2
2	12	19	4	15	17
3	5	13	16	3	6
4	10	9	8	18	7

Finally, consider the game of Table 6. This game is not OPMC, in any sense, for either player. First, consider player I. Examination shows that $P_{I} = 13$ and $P'_{II} = 7$. Let the outcomes where the payoff to player I is at least 13 and also the payoff to player II is at most 7 be marked in the payoff matrix for player I. An outcome of this marked set cannot be assured with probability at least 1/2 by player I. Likewise, let a similar marking be done for player II, where $P'_{II} = 8$ and $P_{II} = 14$. Player II cannot assure an outcome of the marked set with probability at least 1/2.

Appendix.

Considered first is evaluation of P_I, P_{II} and determination of median optimum strategies for the case of players acting protectively. This is followed by an outline of a method to evaluate P'_I, P'_{II} and to determine median optimum strategies for the case of players acting vindictively. Finally, some very easily applied methods that often can be used are presented. These methods are also usable for determining whether a game is OPMC for a player and frequently yield a median optimum strategy when the game is OPMC. The easily applied methods are applicable for all the examples that are considered. The results of this Appendix are implied by the material of ref. 3.

For player I (II) acting protectively, first mark the position(s) in his matrix of the largest payoff value. Then also mark the position(s) of the next to largest payoff value. Continue this marking, according to decreasing payoff value, until the first time that player I (II) can assure a marked value with probability at least 1/2. Then P_I (P_{II}) is the payoff value associated with the last of the markings.

A general method for determining when a marked value can be assured with probability at least 1/2 is obtained by a special use of zero-sum expected-value game theory. Let a modified payoff matrix for player I (II) be determined by replacing every marked payoff by unity and every unmarked payoff by zero. Player I (II) can assure a marked payoff with probability at least 1/2 if and only if the value of this game, to player I (II), is at least 1/2. A protective median optimum strategy for player I (II) is obtained as an optimum strategy for him in the solution of the zero-sum game the first time that the game value is at least 1/2.

Another method, that is much more easily applied, is often usable. Let the marking, according to decreasing payoff value, be continued until the first time that marks in all columns can be obtained from two or fewer rows. Now examine the unmarked positions and suppose that « unmarks » in all rows can be obtained from two or fewer columns. Then, for player I (II), the value of P_I (P_{II}) is the payoff value associated with the last of the markings. If a fully marked row occurs, use of this row provides a protective median optimum strategy. Otherwise, consider any two rows that together have marks in all columns. Random selection of one of these rows, with equal probability, furnishes a protective median optimum strategy.

For player I (II) acting vindictively, first mark the position(s) in the matrix for player II (I) of the smallest payoff value. Then also mark the position(s) of the next to smallest payoff value. Continue this marking, according to increasing payoff value, until the first time that player I (II) can assure a marked value with probability at least 1/2. Then P'_{II} (P'_{I}) is the payoff value associated with the last of the markings.

A general method similar to that for the protective case can be used to determine when a marked value in the matrix for player II (I) can be assured by player I (II) with probability at least 1/2. A modified payoff matrix for player II (I) is determined by replacing every marked payoff by zero and every unmarked payoff by unity. Player I (II) can assure a marked payoff with probability at least 1/2 if and only if the value of this game, to player II (I), is at most 1/2.

Another more easily applied method is frequently usable. Let the marking, according to increasing payoff value, be continued until the first time that marks in all rows can be obtained from two or fewer columns. Examine the unmarked positions and suppose that « unmarks » in all columns can be obtained from two or fewer rows. Then, in the matrix for player II (I), the value of P'_{II} (P'_{I}) is the payoff value associated with the last of the markings. If a fully marked column occurs in the matrix for player II (I), vindictive player I (II) can use this column as a median optimum strategy. Otherwise, consider any two columns that together have marks in all rows. Random selection of one of these two columns, with equal probability, provides a vindictive median optimum strategy.

Finally, consider an easily applied method of determining whether a game is OPMC for a player and, if so, of determining a median optimum strategy. This method is not generally applicable but often is usable. It is simlar to the easily applied methods stated for protective and for vindictive players.

For player I (II) considered, mark the positions in this matrix that correspond to the outcomes of set I (II). The game is OPMC for this player if the marking is such that marks in all columns can be obtained from two or fewer rows. If one row is fully marked, this row provides a median optimum strategy for the player. Otherwise, for the game OPMC to the player, consider the unmarked positions. Suppose that « unmarks » in all rows can be obtained from two or fewer columns. Then, for any two rows that have marks in all columns, a random selection of one of these rows, with probability 1/2 for each row, provides a median optimum strategy.

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UN ALGORITHME D'ORIENTATION DECISIONNELLE APPLICATION DU CONCEPT D'ENTROPIE *

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Introduction

Position du problème.

1. En gestion d'entreprise, la prise de décision est basée sur l'interprétation — souvent subjective — de conclusions prédictives quant à l'efficacité d'un système projeté.

L'étude de l'évolution aléatoire dans le temps d'un système quelconque est donc un préalable obligé.

Cette étude préalable, pour être opérationnelle, demande la définition en prémisses

— du phénomène fondamental en cause

— d'outils de mesure et de critères de sélection.

En fait, les processus stochastiques de décision constituent des réponses *discontinues* à l'évolution continue d'un hyperespace composé de l'entreprise elle-même et du « reste du monde », hyperespace se modifiant par les décisions elles-mêmes.

2. Toute décision de gestion d'entreprise conduit en définitive à la modification parfois de la structure mais toujours de la valeur de divers paramètres descriptifs ou explicatifs de la fonction de profit.

C'est dans cette orientation que sera présenté et structuré un algorithme d'orientation décisionnelle.

* Conférence présentée à la tribune de la Société Royale Belge des Ingénieurs et Industriels « Colloque sur les applications modernes des Mathématiques », le 5 mai 1969.

Observation préalable.

Dans le choix de toute décision, quelle qu'en soit la nature, on distingue

— un ensemble borné d'états de la nature E, dont certains traduisent l'apparition aléatoire de phénomènes influants auxquels peut être associée une loi de probabilité *objective*,

— un ensemble borné enregistrant la connaissance que l'on a de cet ensemble E; appelons-le X.

Si la connaissance est parfaite, on a

$$X = E$$

Généralement cependant

$$X \neq E$$

car

— certains états probables $e \in E$ sont omis dans X

— certains états supportés $x \in X$ ne sont pas compris dans E.

On notera que dans X peuvent figurer des lois de probabilités objectives, mais aussi des lois essentiellement subjectives, inconnues dans E.

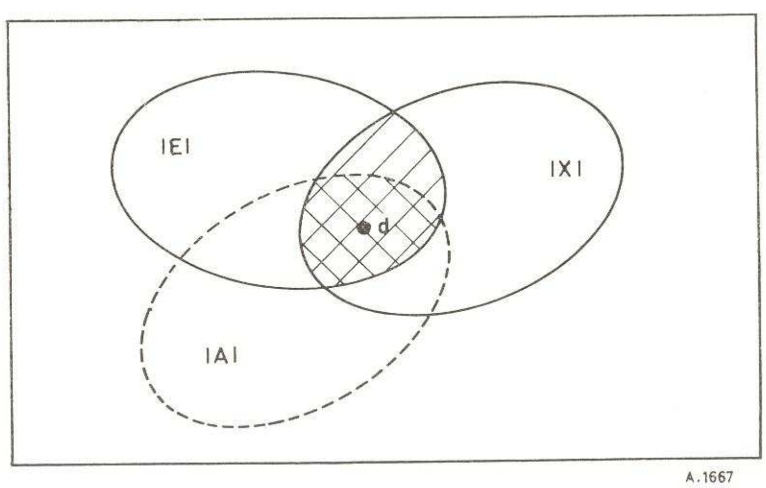

Fig. 1.

Parallèlement aux ensembles E et X, l'organe de décision se trouve en présence d'un ensemble d'actions possibles

$$a \in A$$

au sein duquel il choisira la ligne d'action *d, la décision,* qui lui est la plus efficace.

On a donc successivement (cfr. fig. 1) :

$$X \cap E \rightarrow A$$

$$d = \max a$$

d'où, d'une manière globale,

$$X \cap E \rightarrow A \rightarrow \exists \, [d = \max a \subset \subset A]$$

Mais on doit remarquer qu'une partie des actions possibles, un sous-ensemble

$$A' \subset A$$

pourraient avoir, si elles étaient prises, une action directe sur E et modifieraient, par simple observation des faits, l'ensemble X

$$[(a \subset \subset A' \subset A) \in \Gamma E] \rightarrow X' \neq X$$

Concrètement et pratiquement, on constate en règle générale que l'on considère l'ensemble X comme étant stationnaire et stable et que l'on choisit uniquement

$$d = \max a \subset \subset A$$

Il est rare que l'on accepte de considérer l'information manquante, c'est-à-dire

$$E - X$$

comme partie intégrale de la décision.

Le concept d'entropie appliqué à la stratégie des choix

Principe fondamental.

Partons de l'idée fondamentale suivante :

— la réponse à un problème donné (dans le cas présent, la recommandation d'une décision) est prise parmi ces ensembles A de réponses *a priori* qui pourraient être énumérées par la personne qui pose le problème;

— non seulement cette personne connaît cet ensemble, mais elle pourrait fixer une probabilité *a priori* p_i pour que telle réponse

$$a_i \subset A$$

de cet ensemble soit la bonne.

La théorie de l'information fournit une grandeur qui mesure l'incertitude *a priori* de celui qui pose le problème : c'est l'entropie H du *problème posé.*

Son expression est donnée par la relation

$$H(A) = -\sum_{i} p_i \log_2 p_i$$

Cette grandeur croît avec le volume des résultats possibles *à priori* : s'il y a N résultats possibles, elle atteint son maximum lorsqu'ils seront tous équiprobables et vaut :

$$H(A)_{max} = -\log_2 \frac{1}{N} = +\log_2 N$$

Cette entropie s'annule si — *et seulement si* — tous les p_i à l'exception d'un seul (égal à l'unité) sont nuls

$$H(A)_{min} = 0$$

caractérise donc le *problème résolu.*

Structure logique d'un arbre de décision.

Acceptons comme principe fondamental qu'un individiu — ou un organe de décision — se trouve à tout moment devant le choix d'une ligne d'action qui n'hypothèque pas exagérément l'avenir, lui laissant une « masse de manœuvre » afin de pouvoir s'adopter au mieux aux événements susceptibles d'intervenir ultérieurement.

Stade initial.

1) Au stade initial (niveau 0), on se trouve ainsi en présence d'un ensemble de lignes d'actions possibles

$$a_{0i}$$

(i variant entre 1 et n_0) dans lequel un choix s'impose.

Ces lignes d'actions, définies en tenant compte de toutes les contraintes agissant sur l'organe de décision (par exemple la politique générale de l'entreprise, ses disponibilités financières directes et indirectes) sont toutes également possibles *a priori.*

Nous dirons que l'individu en l'organe de décision se trouve devant un ensemble A_0 d'actions possibles caractérisées par une entropie initiale

$$H(A_0) = -\sum_{i=1}^{i=n_0} p_{0i} \log_2 p_{0i}$$

or, puisque toutes les actions sont équiprobables

$$H(A_0) = -n_0 \frac{1}{n_0} \log_2 \frac{1}{n_0} = \log_2 n_0$$

2) Si l'organe de décision choisit une ligne d'action

$$a_{0i} \subset \subset A_0$$

il sera soumis ultérieurement à un ensemble d'influences extérieures (à un ensemble d'états de la nature) dont il ignore le contenu et la structure.

Toutefois, en règle générale, cet avenir est aléatoire ou incertain. En tout état de cause, pendant une période temporelle future de durée déterminée (un an par exemple), on peut estimer que N_{0i} états de la nature $e_{0i,k}$ sont susceptibles de se présenter; tous ces états de la nature *ne sont pas équiprobables* : chaque état de la nature peut être affecté d'un probabilité d'apparition $p_{0i,k}$ qui est soit subjective, soit objective (selon notre état de connaissance).

En généralisant le concept d'entropie, nous pouvons caractériser chaque ligne d'action a_{0i} par une *entropie instantanée*

$$H'(a_{0i}) = -\sum_{k=1}^{k=N_{0i}} p_{0i,k} \log_2 p_{0i,k}$$

$$\text{avec} \sum_{k=1}^{k=N_{0i}} p_{0i,k} = 1$$

Analysant les « résultats » probables de la décision a_{0i}, l'organe de décision peut, par ailleurs, constater que si l'état de la nature $e_{0i,k}$ apparaît, il enregistre un résultat (profit par exemple) $P(a_{0i})_k$ et il évalue par conséquent une espérance mathématique de résultat

$$P(a_{0i}) = \sum_{k=1}^{k=N_{0i}} p_{0i,k} P(a_{0i})_k$$

3) L'organe de décision, devant le choix de n_0 lignes d'actions possibles, serait tenté de décider une ligne d'action a_{0i} pour laquelle

— le résultat $P(a_{0i})$ sera le plus élevé possible

— la variance $\sigma^2(a_{0i})$ des résultats probables est la plus faible.

L'analyse de l'entropie initiale permet de compléter cette double notion : en effet, il importe de choisir une ligne d'action qui lui permette de s'adapter le plus aisément possible par des décisions conséquentes, à chaque état de la nature susceptible de se présenter. En conséquence, il s'intéressera à ce strict point de vue, à *toute action lui laissant le plus de possibilités de contrôle ou d'observation*, c'est-à-dire à toute action pour laquelle l'entropie initiale est la plus grande possible.

A ces critères s'en ajoute un autre : l'organe de décision s'intéressera à la ligne d'action pour laquelle, malgré tout,

— l'avenir est le moins incertain

et/ou

— les résultats espérés sont les plus élevés possibles.

Cette conjonction d'intérêts conduit à considérer la notion *d'entropie efficace* (ou entropie instantanée par unité de résultat)

$$h'(a_{0i}) = \frac{H'(a_{0i})}{P(a_{0i})}$$

Stades ultérieurs.

1) Après une première période temporelle (après la première année par exemple), l'organe de décision

— qui a choisi la ligne d'action a_{0i}

— qui, de l'ensemble des états de la naturee prévisibles, a constaté l'apparition de l'état $e_{0i,k}$

se trouve à nouveau devant un choix décisionnel.

Compte tenu des contraintes agissant sur lui, il doit orienter son action suivant l'une des n_{1j} lignes nouvelles également probables a_{1j} ; cet ensemble peut être caractérisé par une entropie initiale

$$H(a_{0i}, a_{1j}) = \log_2 n_{1j}$$

Les états probables de la nature susceptibles d'intervenir lors de la deuxième période temporelle, lorsque la décision a_{1j} aura été prise, permet de caractériser cette décision

— par une entropie instantanée

$$H'(a_{0i}, a_{1j}) = -\sum_{k=1}^{k=N_{1j}} p_{1j,k} \log_2 p_{1j,k}$$

$$\text{avec} \sum_{k=1}^{k=N_{1j}} p_{1j,k} = 1$$

— par une espérance de profit

$$P(a_{1j}) = \sum_{k=1}^{k=N_{1j}} p_{1j,k}\, P(a_{1j})_k$$

— par une variance de profit

$$\sigma^2(a_{1j}) = \sum_{k=1}^{k=N_{1j}} p_{1j,k}\, P^2(a_{1j})_k - P^2(a_{1j})$$

— par une entropie efficace unitaire

$$h'(a_{1j}) = \frac{H'(a_{0i}, a_{1j})}{P(a_{1j})}$$

2) Un tel raisonnement peut être poursuivi séquentiellement.

En résumé, nous constatons que l'organe de décision se trouve devant la nécessité de lever

— unee *indécision* quant au choix d'une ligne d'action, mesurée par l'entropie initiale,

— une *indétermination* quant à l'évolution du monde extérieur, mesurée par l'entropie efficace.

Critères de choix d'une ligne d'action.

Une proposition de choix initiale peut être caractérisée en fait par :

— un ensemble de choix séquentiels ultérieurs,

— un ensemble sélectif d'états de la nature

dont les conséquences peuvent être définies par :

— un ensemble sélectif de *résultats* ayant chacun une utilité opérationnelle spécifique, caractéristique de la politique générale de l'organe de décision ;

— un ensemble d'entropies caractéristiques de l'indétermination existant *a priori* quant à la finalité du système.

En conclusion, *l'organe de décision doit rationnellement choisir la ligne d'action la plus profitable MAIS dans les limites où l'avenir est le moins hypothéqué*, c'est-à-dire :

— pour autant que *l'entropie initiale soit la plus grande possible* lui laissant la plus grande liberté de manœuvre,

— pour autant que *l'entropie efficace soit la plus faible possible* ou, en d'autres termes, que l'avenir soit le moins incertain et/ou les résultats espérés soient les plus élevés possibles.

* * *

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