

```
[> restart: # Nash-Stackelberg.mw
```

```
> a:=9/10; b:=9/10;
```

$$a := \frac{9}{10}$$

$$b := \frac{9}{10}$$

(1)

```
> lambda:=1/30; mu:=1/20;
```

$$\lambda := \frac{1}{30}$$

$$\mu := \frac{1}{20}$$

(2)

```
> s:=[15,9]; c:=[8,5];
```

$$s := [15, 9]$$

$$c := [8, 5]$$

(3)

```
> f:=x->lambda*exp(-lambda*x);
```

$$f := x \rightarrow \lambda e^{-\lambda x}$$

(4)

```
> g:=y->mu*exp(-mu*y);
```

$$g := y \rightarrow \mu e^{-\mu y}$$

(5)

```
> int(f(x),x=0..infinity); int(g(y),y=0..infinity);
```

$$1$$

$$1$$

(6)

```
> B:='((u-x)/b)+v';
```

$$B := \frac{u-x}{b} + v$$

(7)

```
> A:='((v-y)/a)+u';
```

$$A := \frac{v-y}{a} + u$$

(8)

```
> # J[1]
```

```
> T[1,1]:=unapply('s[1]*Int('x*f(x)',x=0..u),u,v);
```

$$T_{1,1} := (u, v) \rightarrow s_1 \left(\int_0^u x f(x) dx \right)$$

(9)

```
> value(T[1,1](u,v));
```

$$450 - 450 e^{-\frac{1}{30}u} - 15 e^{-\frac{1}{30}u} u$$

(10)

```
> T[1,2]:=unapply('s[1]*u*Int('f(x)',x=u..infinity),u,v);
```

$$T_{1,2} := (u, v) \rightarrow s_1 u \left(\int_u^\infty f(x) dx \right)$$

(11)

```
> value(T[1,2](u,v));
```

$$15 e^{-\frac{1}{30} u} u \quad (12)$$

> T[1,3]:=unapply('s[1]'*Int(Int('b*(y-v)*g(y)*f(x)',y=v..'B'),x=0..u),u,v);

$$T_{1,3} := (u, v) \rightarrow s_1 \left(\int_0^u \int_v^B b(y-v) g(y) f(x) dy dx \right) \quad (13)$$

> value(T[1,3](u,v));

$$270 e^{-\frac{1}{20} v} + \frac{2835}{2} e^{-\frac{1}{18} u - \frac{1}{20} v} + \frac{45}{2} e^{-\frac{1}{18} u - \frac{1}{20} v} u - \frac{3375}{2} e^{-\frac{1}{20} v - \frac{1}{30} u} \quad (14)$$

> T[1,4]:=unapply('s[1]'*Int(Int('(u-x)*g(y)*f(x)',y='B..infinity'),x=0..u),u,v);

$$T_{1,4} := (u, v) \rightarrow s_1 \left(\int_0^u \int_B^\infty (u-x) g(y) f(x) dy dx \right) \quad (15)$$

> value(T[1,4](u,v));

$$-\frac{45}{2} e^{-\frac{1}{18} u - \frac{1}{20} v} u - \frac{2025}{2} e^{-\frac{1}{18} u - \frac{1}{20} v} + \frac{2025}{2} e^{-\frac{1}{20} v - \frac{1}{30} u} \quad (16)$$

> T[1,5]:=(u,v)->-c[1]*u;

$$T_{1,5} := (u, v) \rightarrow -c_1 u \quad (17)$$

> J[1]:=unapply(add(value(T[1,i](u,v)),i=1..5),u,v);

$$J_1 := (u, v) \rightarrow 450 - 450 e^{-\frac{1}{30} u} + 270 e^{-\frac{1}{20} v} + 405 e^{-\frac{1}{18} u - \frac{1}{20} v} - 675 e^{-\frac{1}{20} v - \frac{1}{30} u} - 8 u \quad (18)$$

> J[1](u,v);

$$450 - 450 e^{-\frac{1}{30} u} + 270 e^{-\frac{1}{20} v} + 405 e^{-\frac{1}{18} u - \frac{1}{20} v} - 675 e^{-\frac{1}{20} v - \frac{1}{30} u} - 8 u \quad (19)$$

> J[1,u]:=diff(J[1](u,v),u);

$$J_{1,u} := 15 e^{-\frac{1}{30} u} - \frac{45}{2} e^{-\frac{1}{18} u - \frac{1}{20} v} + \frac{45}{2} e^{-\frac{1}{20} v - \frac{1}{30} u} - 8 \quad (20)$$

> # J[2]

> T[2,1]:=unapply('s[2]'*Int('y*g(y)',y=0..v),u,v);

$$T_{2,1} := (u, v) \rightarrow s_2 \left(\int_0^v y g(y) dy \right) \quad (21)$$

> value(T[2,1](u,v));

$$180 - 180 e^{-\frac{1}{20} v} - 9 e^{-\frac{1}{20} v} v \quad (22)$$

> T[2,2]:=unapply('s[2]'*v*Int('g(y)',y=v..infinity),u,v);

$$T_{2,2} := (u, v) \rightarrow s_2 v \left(\int_v^\infty g(y) dy \right) \quad (23)$$

> value(T[2,2](u,v));

$$9 e^{-\frac{1}{20} v} v \quad (24)$$

> T[2,3]:=unapply('s[2]*Int(Int('a*(x-u)*f(x)*g(y)',x=u..'A'),y=0..v),u,v);

$$T_{2,3} := (u, v) \rightarrow s_2 \left(\int_0^v \int_u^A a(-u+x) f(x) g(y) dx dy \right) \quad (25)$$

> value(T[2,3](u,v));

$$243 e^{-\frac{1}{30} u} + \frac{85293}{49} e^{-\frac{1}{27} v - \frac{1}{30} u} - \frac{243}{7} e^{-\frac{1}{27} v - \frac{1}{30} u} v - \frac{97200}{49} e^{-\frac{1}{20} v - \frac{1}{30} u} \quad (26)$$

> T[2,4]:=unapply('s[2]*Int(Int('(v-y)*f(x)*g(y)',x='A..infinity'),y=0..v),u,v);

$$T_{2,4} := (u, v) \rightarrow s_2 \left(\int_0^v \int_A^\infty (v-y) f(x) g(y) dx dy \right) \quad (27)$$

> value(T[2,4](u,v));

$$\frac{243}{7} e^{-\frac{1}{27} v - \frac{1}{30} u} v - \frac{131220}{49} e^{-\frac{1}{27} v - \frac{1}{30} u} + \frac{131220}{49} e^{-\frac{1}{20} v - \frac{1}{30} u} \quad (28)$$

> T[2,5]:=(u,v)->-c[2]*v;

$$T_{2,5} := (u, v) \rightarrow -c_2 v \quad (29)$$

> J[2]:=unapply(add(value(T[2,i](u,v)),i=1..5),u,v);

$$J_2 := (u, v) \rightarrow 180 - 180 e^{-\frac{1}{20} v} + 243 e^{-\frac{1}{30} u} - \frac{6561}{7} e^{-\frac{1}{27} v - \frac{1}{30} u} + \frac{4860}{7} e^{-\frac{1}{20} v - \frac{1}{30} u} - 5 v \quad (30)$$

> J[2](u,v);

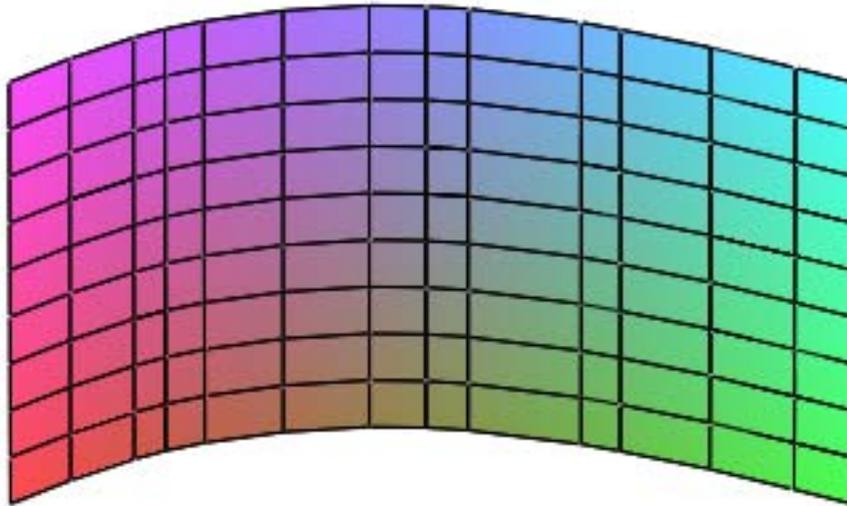
$$180 - 180 e^{-\frac{1}{20} v} + 243 e^{-\frac{1}{30} u} - \frac{6561}{7} e^{-\frac{1}{27} v - \frac{1}{30} u} + \frac{4860}{7} e^{-\frac{1}{20} v - \frac{1}{30} u} - 5 v \quad (31)$$

> J[2,v]:=diff(J[2](u,v),v);

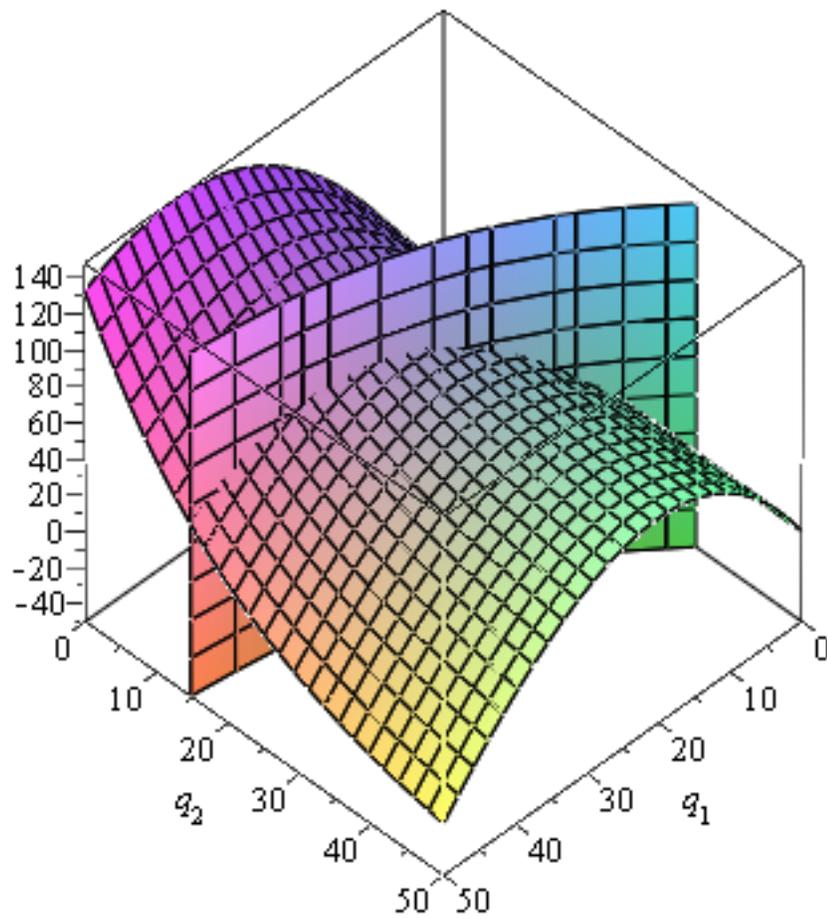
$$J_{2,v} := 9 e^{-\frac{1}{20} v} + \frac{243}{7} e^{-\frac{1}{27} v - \frac{1}{30} u} - \frac{243}{7} e^{-\frac{1}{20} v - \frac{1}{30} u} - 5 \quad (32)$$

> with(plots):

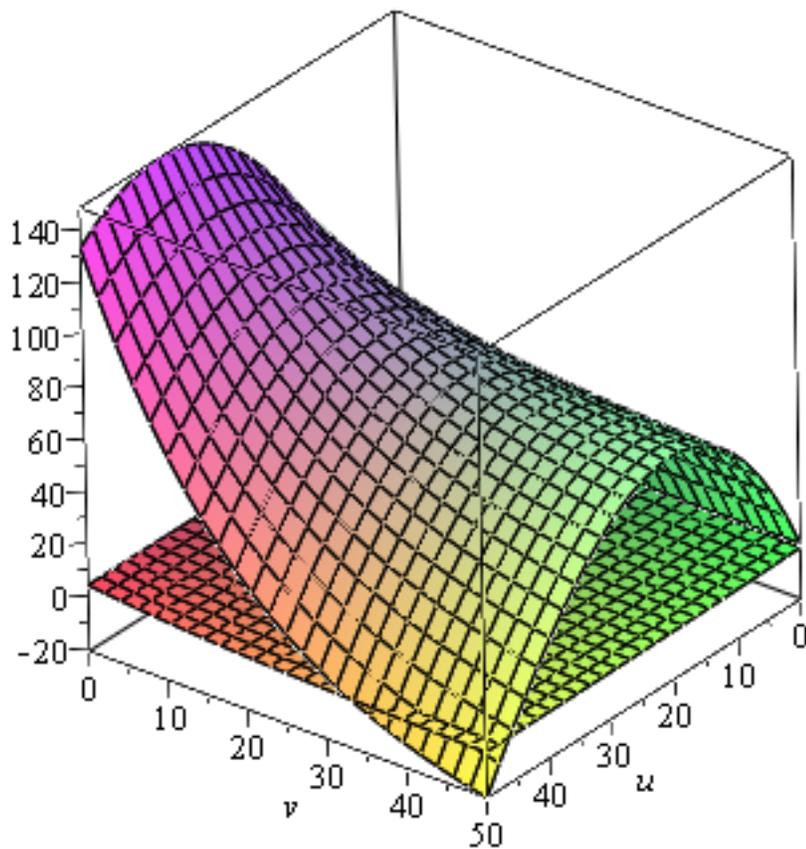
> implicitplot3d(J[2,v],u=0..50,v=0..50,z=-40..140,shading=none);



```
> PJ1:=plot3d(J[1](u,v),u=0..50,v=0..50,axes=boxed,shading=none):  
> PJ2v:=implicitplot3d(J[2,v],u=0..50,v=0..50,z=-50..140,shading=  
none):  
> display(PJ1,PJ2v);
```



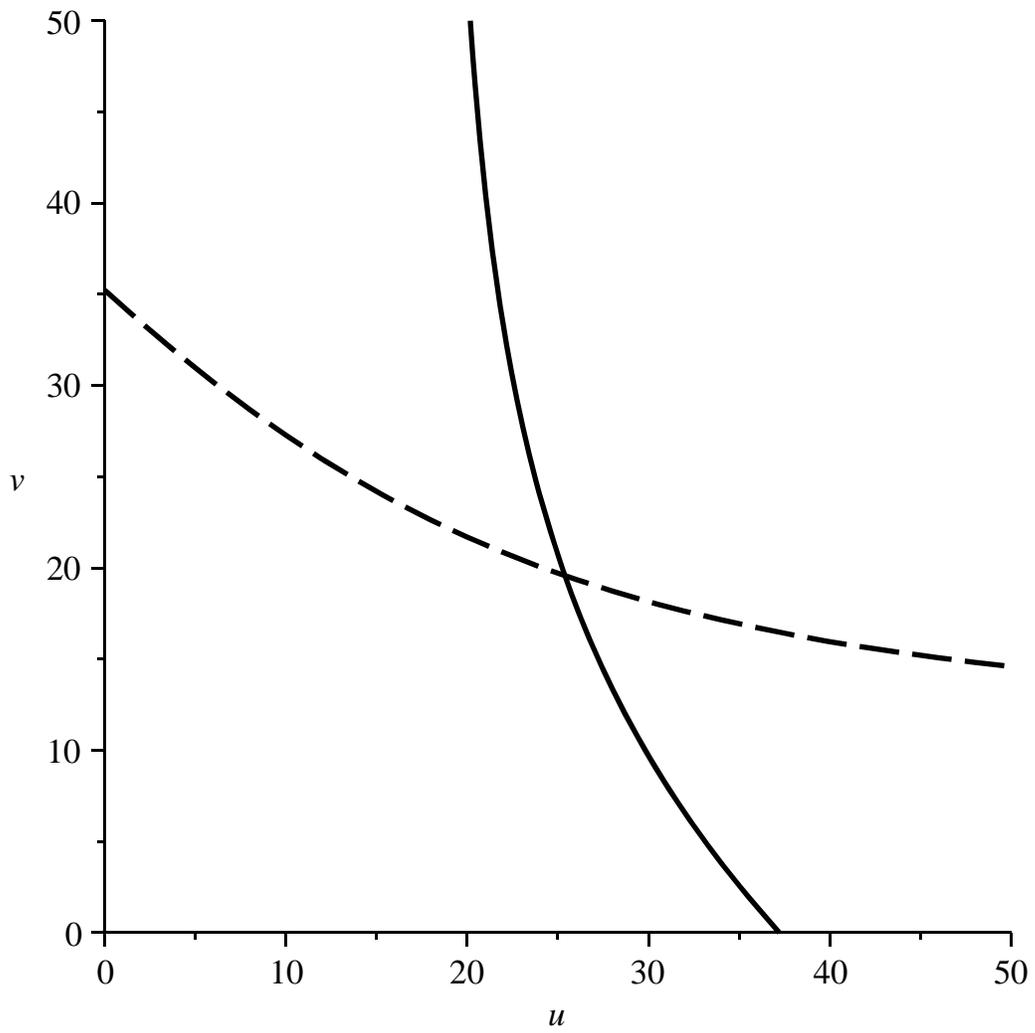
```
> plot3d([J[1](u,v),J[2,v]],u=0..50,v=0..50,shading=none,axes=boxed);
```



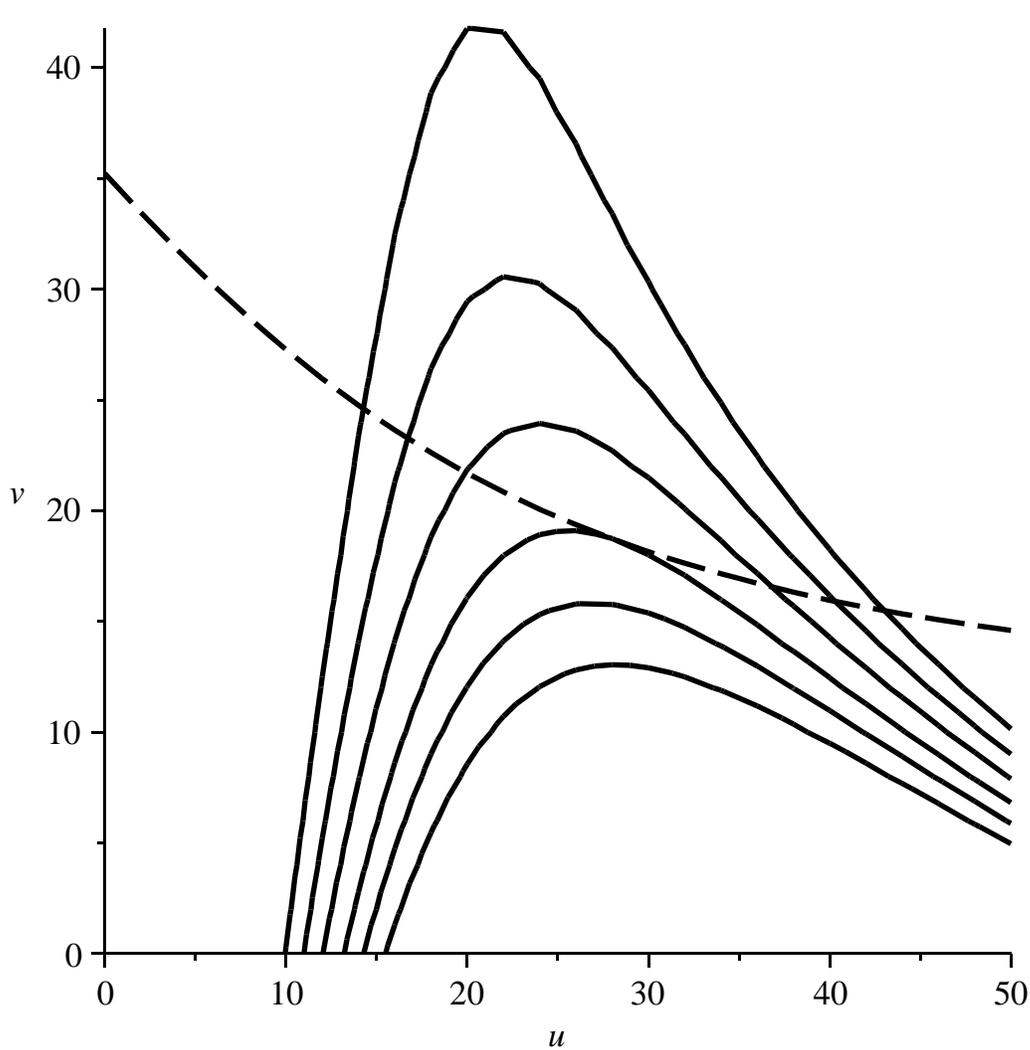
```

> CPJ[1]:=contourplot(J[1](u,v),u=0..50,v=0..50,contours=[66,72,
78,84.3586778,90,96],thickness=2,color=black):
> IPJ[1,u]:=implicitplot(J[1,u],u=0..50,v=0..50,color=red,
thickness=2,color=black):
> IPJ[2,v]:=implicitplot(J[2,v],u=0..50,v=0..50,color=blue,
thickness=2,linestyle=dash,color=black):
> display([IPJ[1,u],IPJ[2,v]]);

```



```
> display([CPJ[1],IPJ[2,v]]);
```



```
> J[1,u];
```

$$15 e^{-\frac{1}{30} u} - \frac{45}{2} e^{-\frac{1}{18} u - \frac{1}{20} v} + \frac{45}{2} e^{-\frac{1}{20} v - \frac{1}{30} u} - 8 \quad (33)$$

```
> J[2,v];
```

$$9 e^{-\frac{1}{20} v} + \frac{243}{7} e^{-\frac{1}{27} v - \frac{1}{30} u} - \frac{243}{7} e^{-\frac{1}{20} v - \frac{1}{30} u} - 5 \quad (34)$$

```
> NashSol:=fsolve({J[1,u],J[2,v]},{u=0..500,v=0..500});
```

$$\text{NashSol} := \{u = 25.38764369, v = 19.56592045\} \quad (35)$$

```
> assign(NashSol);
```

```
> u,v;
```

$$25.38764369, 19.56592045 \quad (36)$$

```
> J[1](u,v);
```

$$83.6339798 \quad (37)$$

```
> J[2](u,v);
```

$$35.91337455 \quad (38)$$

```
> NashResults:=[[u,v],[J[1](u,v),J[2](u,v)]];
NashResults := [[25.38764369, 19.56592045], [83.6339798, 35.91337455]] (39)
```

```
> u:='u'; v:='v';
u := u
v := v (40)
```

```
> J[1,u];

$$15 e^{-\frac{1}{30} u} - \frac{45}{2} e^{-\frac{1}{18} u - \frac{1}{20} v} + \frac{45}{2} e^{-\frac{1}{20} v - \frac{1}{30} u} - 8$$
 (41)
```

```
> J[2,v];

$$9 e^{-\frac{1}{20} v} + \frac{243}{7} e^{-\frac{1}{27} v - \frac{1}{30} u} - \frac{243}{7} e^{-\frac{1}{20} v - \frac{1}{30} u} - 5$$
 (42)
```

```
> J[1](u,v);

$$450 - 450 e^{-\frac{1}{30} u} + 270 e^{-\frac{1}{20} v} + 405 e^{-\frac{1}{18} u - \frac{1}{20} v} - 675 e^{-\frac{1}{20} v - \frac{1}{30} u} - 8 u$$
 (43)
```

```
> with(Optimization);
[ImportMPS, Interactive, LPSolve, LSSolve, Maximize, Minimize, NLPsolve, QPSolve] (44)
```

```
> #NLPsolve(w^3*(v-w)^2+(w-x-1)^2+(x-y-2)^2+(y-z-3)^2, {3*z+2*v-3
= 0, w+x+y+z <= 5}, assume = nonnegative);
```

```
> NLPsolve(J[1](u,v),{J[2,v]=0},assume=nonnegative,maximize);
[84.3607345588502824, [u = 28.2352640752836344, v = 18.6499223487685484]] (45)
```

```
> with(GlobalOptimization);
[GetLastSolution, GlobalSolve, Interactive] (46)
```

```
> StackSol:=GlobalSolve(J[1](u,v),{J[2,v]=0},u=0..100,v=0..100,
maximize);
StackSol := [84.3586778353106581, [u = 28.3875508554282128, v = 18.6044088064478892]] (47)
```

```
> op(2,StackSol);
[u = 28.3875508554282128, v = 18.6044088064478892] (48)
```

```
> assign(%);
> u,v;
28.3875508554282128, 18.6044088064478892 (49)
```

```
> J[1](u,v); J[2](u,v);
84.3586778
33.94991115 (50)
```

```
> NashResults;
[[25.38764369, 19.56592045], [83.6339798, 35.91337455]] (51)
```

```
> StackelbergResults:=[[u,v],[J[1](u,v),J[2](u,v)]];
StackelbergResults := [[28.3875508554282128, 18.6044088064478892], [84.3586778,
33.94991115]] (52)
```

