COPS AND INVISIBLE ROBBERS: THE COST OF DRUNKENNESS

ATHANASIOS KEHAGIAS, DIETER MITSCHE, AND PAWEŁ PRAŁAT

ABSTRACT. We examine a version of the Cops and Robber (CR) game in which the robber is invisible, i.e., the cops do not know his location until they capture him. Apparently this game (CiR) has received little attention in the CR literature. We examine two variants: in the first the robber is adversarial (he actively tries to avoid capture); in the second he is drunk (he performs a random walk). Our goal in this paper is to study the invisible Cost of Drunkenness (iCOD), which is defined as the ratio $ct_i(G)/dct_i(G)$, with $ct_i(G)$ and $dct_i(G)$ being the expected capture times in the adversarial and drunk CiR variants, respectively. We show that these capture times are well defined, using game theory for the adversarial case and partially observable Markov decision processes (POMDP) for the drunk case. We give exact asymptotic values of iCOD for several special graph families such as d-regular trees, give some bounds for grids, and provide general upper and lower bounds for general classes of graphs. We also give an infinite family of graphs showing that iCOD can be arbitrarily close to any value in $[2, \infty)$. Finally, we briefly examine one more CiR variant, in which the robber is invisible and "infinitely fast"; we argue that this variant is significantly different from the Graph Search game, despite several similarities between the two games.

1. INTRODUCTION

Cops and Robber (CR) is a game introduced by Nowakowski and Winkler [42] and (independently) by Quilliot [51]. CR is played on a fixed, undirected, simple and finite graph G where K cops pursue a single robber. Both the cops and the robber are located in the vertices of G and everybody has full information about everybody else's current location. In every turn of the game, first the cops and then the robber can move to their new locations along the edges of the G. The cops win if they capture the robber, i.e., if at least one cop is in the same vertex as the robber; the robber's goal is to avoid capture. This is the "classical", extensively studied version of the CR game. Many other versions have been proposed and studied; for a review of the literature see [2, 8, 22] and the book [6].

We call the robber of the classical CR game *adversarial*: he wants to avoid capture for as long as possible and plays optimally towards this end. In a recent paper [29] we have studied a CR variant where the robber is *drunk*, i.e., he performs a random walk on G (he does not attempt to avoid capture; essentially he is oblivious of the cops). This is really a one-player game. In [29] we have compared the adversarial and drunk CR variants and have especially studied the *Cost of Drunkenness* (COD), i.e., the ratio of "adversarial" capture time and "drunk" expected capture times.

In the current paper we are concerned with the much less studied version of the CR game, in which the robber is *invisible* to the cops (unless they are located in the same vertex). All the other rules remain the same as in the classical CR and we examine both the adversarial and the

Date: September 7, 2012.

drunk variants. We will call this game cops-and-*invisible*-robber (CiR). Our main goal is (as in [29]) to study the "invisible COD" (iCOD).

CiR and, more generally, invisible robber versions of CR have so far received little attention in the graph theory literature. To the best of our knowledge, the first paper that deals with the invisible robber is [59]. More recent work in which the cops have either zero, incomplete or intermittent information about the robber's location include [14, 15, 28, 58]. In addition, some works [13, 16, 17, 18] examine the case in which the cops' incomplete observations are augmented by the use of traps, alarms, radars and so on. The variant of an intermittently observed robber is related to another variant, where the robber moves with greater speed than the cops; this is studied in [9]. All these works share a common approach, according to which cops use a *predetermined* move sequence by which capture is guaranteed. Because the cops will only see the robber when they capture him, this sequence does not depend on actual robber moves, hence it can be computed before the CiR game starts. Furthermore, the robber can also compute the same sequence, so he is *omniscient* in the sense that he knows all cop moves before the game starts. This approach is also used in *graph search* (GS) games in which the robber is additionally endowed with infinite speed. However, we will argue in Section 7 that GS is a different game from CiR (the seminal paper for graph search is [46]; good recent reviews are [2, 8, 22]).

In this paper we are interested in a different approach, which improves the cops' fortunes. Since the cops will never see the robber, they must predetermine their *strategy*; but this can be *randomized*, so the actual cop *moves* do not need to be predetermined at the beginning of the game. Hence, in CiR, at every time step the robber will know *previous* cop moves but not the future ones. As we will show in later sections, the use of randomized strategies can, in some cases, reduce the number of cops necessary to capture the robber, provided that our goal is to obtain a finite expected capture time and so cops win the game after a finite number of steps with probability one.

Randomized strategies have not received much attention in the graph theoretic CR literature. From the few papers which explore this approach, we mention [1, 26, 27] (note that in [1] both cops and robber are invisible to each other until they occupy the same vertex). Brief mentions of randomized strategies also appear in [13, 58]. However, the problem of determining the (original) cop number for random graphs received a lot of attention recently [5, 35, 7, 48]. In particular, it has been shown that Meyniel's conjecture holds for random graphs as well as for random *d*-regular graphs [49, 50].

On the other hand, there is a large *robotics* literature which deals with the (more general) *pursuit/evasion* problem; while roboticists do not often use the term "cops and robber", they have studied pursuit/evasion on graphs using formulations quite similar to CiR, especially for the case of the drunk robber; see for example [10, 11, 24, 25, 31, 32, 43, 60, 62] and the review [12]. As expected, this research is more application-oriented. Also, the *operations research* community has studied what is essentially the search for an invisible drunk robber in a graph; we only cite here three representative works: [32, 56, 57].

Most of the works cited in the previous paragraph handle the invisible drunk robber with tools from the theory of *partially observable Markov decision processes* (POMDP; see [33, 39, 55]) and this is the approach we will use in the current paper. For the invisible adversarial robber, we believe the "natural" treatment is through game theoretic methods; in fact what is required is the generalization of POMDP's to *stochastic* or *Markovian games*. The subject was introduced in [53]; some of the subsequent results can be found in [3, 19, 20, 30, 37, 38, 40, 41, 44, 45, 52, 61]; a paper we have found especially useful is [23].

The rest of the paper is organized as follows. In Section 2 we introduce preliminary notation and results. In Section 3 we give an extended example which illustrates the basic aspects of the CiR game and, perhaps more importantly, establishes that the iCOD can become arbitrarily large. In Section 4 we prove that the value of the CiR game always exists (for both the adversarial and drunk variant). In Section 5 we provide general upper and lower bounds, which are then used and tightened in Section 6 to obtain (almost) exact values for special graph classes, among them *d*-regular trees and grids; we also introduce the family of *broom* graphs and use it to show that the iCOD can be arbitrarily close to any value in $[2, \infty)$. In Section 7 we briefly study CiR (and compare it to GS) when the robber has "infinite" speed. In Section 8 we summarize and discuss our conclusions.

2. Preliminaries

Let G = (V, E) be a fixed undirected, simple, connected, and finite graph. We begin by listing definitions, notation, assumptions, and a useful theorem.

- (1) $\mathbb{N} = \{1, 2, 3, \ldots\}, \mathbb{N}_0 = \{0, 1, 2, \ldots\}, \text{ and we will denote } \{1, 2, \ldots, K\} \text{ by } [K].$
- (2) We will always use n to denote the number of vertices of G (i.e., |V(G)| = n).
- (3) N(v) denotes *neighbourhood* of vertex v and does not include v.
- (4) We assume that the cops-and-robber game (both the CR and CiR versions) are played by two players, denoted by C (the cop player) and R (the robber player).
- (5) C controls K cops $(K \in \mathbb{N})$. $X_t^k \in V$ denotes the position of the k-th cop at time t $(k \in [K], t \in \mathbb{N}_0)$; $X_t = (X_t^1, X_t^2, \dots, X_t^K) \in V^K$ denotes the vector of all cop positions at time t.
- (6) In the adversarial variant of the game, R controls a single robber, whose position at time $t \in \mathbb{N}_0$ is denoted by $Y_t \in V$. The moving sequence is as follows. At t = 0, first C chooses initial positions $X_0 \in V^K$, then R chooses $Y_0 \in V$. For $t \in \mathbb{N}$, first C chooses $X_t \in V^K$ and then R chooses $Y_t \in V$. Each player can either stay in the same vertex or move to a new vertex along an edge of the graph G. In other words, for $k \in [K]$ and $t \in \mathbb{N}_0$, either $\{X_t^k, X_{t+1}^k\} \in E$ or $X_t^k = X_{t+1}^k$. Similarly, for $t \in \mathbb{N}_0$, either $\{Y_t, Y_{t+1}\} \in E$ or $Y_t = Y_{t+1}$.
- (7) In the *drunk variant*, the robber performs a random walk on G (i.e., he is controlled by *Chance*) according to the following rules

$$\forall u \in V, \ \Pr\left(Y_0 = u\right) = \frac{1}{n} \tag{1}$$

$$\forall u \in V, \ \Pr\left(Y_{t+1} = u \mid Y_t = v\right) = \begin{cases} \frac{1}{|N(v)|} & \text{if } u \in N(v) \\ 0 & \text{otherwise.} \end{cases}$$
(2)

(This is the "standard" random walk, in which the robber never stays in the same node. An alternative would be to use the "lazy" random walk, in which the robber can also stay in place. This is not pursued in the current paper, because of space limitations, but is briefly discussed in Section 8.) The moving sequence is the same as in the adversarial variant, except that Y_0, Y_1, Y_2, \ldots are chosen by Chance, according to equations (1)-(2).

(8) Once the robber is caught (which, in the adversarial version, can happen only after the cops' move; in the drunk version, it might also happen after the robber's move) he cannot

move anymore. Given the complete sequences of cops and robber moves, the *capture time* is denoted by T and defined as follows

$$T = \min\{t \ge 0 : \exists k \in [K] \text{ such that } X_t^k = Y_t\};$$

i.e., it is the first time a cop is located at the same vertex as the robber. If capture never takes place, then $T = \infty$. As will be seen in the sequel, capture time will in general be a random variable, dependent on the *strategies* used by the cop and the robber (and also on K).

In what follows, unless stated otherwise, it will be assumed that (a) C's goal is to capture the robber as fast as possible and (b) C plays optimally with respect to this goal; we will summarize these assumptions by saying that C is *adversarial*. R can be in one of two modes: *adversarial* (he plays optimally to avoid capture for as long as possible) or *drunk* (he simply performs a random walk on G). The cops' locations are always known to the adversarial R (specifically, at time t he knows X_0, X_1, \ldots, X_t , but not the future moves). The robber can be visible (his location is known to the cops) or *invisible* (his location is unknown).

When the robber is visible and adversarial, T is deterministic [29]. The cop number of G is denoted by c(G) and defined to be the minimum K for which $T < \infty$ (there is always such a K, less than or equal to |V|). We define ct(G) to be the "optimal capture time given that K = c(G) and C and R play optimally" (this definition requires some care, see [29]). When the robber is visible and drunk, he performs a random walk on G as indicated by (1)-(2). In [29] we show that the following quantity is well defined

 $dct(G) = E(T \mid \text{ when } K = c(G), C \text{ plays optimally, R is drunk}).$

Hence the cost of (visible) drunkenness is also well defined by

$$F(G) = \frac{ct(G)}{dct(G)},$$

and we obviously have $F(G) \ge 1$ (capturing the adversarial robber is at least as hard as capturing the drunk one, since the former can always choose to behave as if he were drunk).

Let us now turn to the *invisible* robber. In [29] we have proved the following.

Theorem 2.1. Suppose that c(G) cops perform a random walk on a connected graph G, starting from any initial position and the robber is adversarial. Then $E(T) < \infty$.

It follows that c(G) adversarial cops suffice to capture the invisible adversarial robber. On the other hand, capturing the invisible robber is at least as hard as capturing the visible one, hence c(G) is also the minimum required number of cops. In short, the cop number of a graph is the same for the visible and invisible CR version (however, the expected capture time T will generally be bigger in the invisible variant, comparing to the capture time in the visible one). In the rest of the paper we will assume that K = c(G), unless stated otherwise.

For the invisible variant of the game we will define

$$ct_i(G) = E(T \mid K = c(G), C \text{ and } R \text{ play optimally}),$$
(3)

$$dct_{i}(G) = E(T \mid K = c(G), C \text{ plays optimally, } R \text{ is drunk}), \qquad (4)$$

$$F_i(G) = \frac{ct_i(G)}{dct_i(G)} \ge 1.$$
(5)

 $F_i(G)$ is the "invisible cost of drunkenness" (iCOD). Note that we will always assume that $n \ge 2$ and so $ct_i(G) \ge dct_i(G) > 0$. The existence of the quantities defined in (3)-(5) and the

meaning of "optimal play" require careful study, which will be deferred to Section 4; we will first present an extended example in Section 3.

3. The Invisible Cost of Drunkenness Can be Arbitrarily Large

To clarify some of the key CiR concepts, we now present an extended example which involves the N-star graphs S_N , illustrated in Figure 1 and defined as follows (note that, for all N, we have n = |V| = N + 1). For $N \in \mathbb{N}$, S_N has the vertex set $V = \{0, 1, \ldots, N\}$ and the edge set $E = \{(0, 1), (0, 2), \ldots, (0, N)\}$. Obviously a single cop can catch the *visible* robber in S_N . So we will study CiR with a single cop, as well.

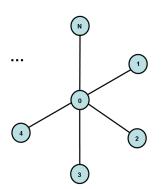


FIGURE 1. The N-star S_N .

A robber *strategy* generates a robber's move for every time t, based on the information available to R at time t; this information is the cop moves X_0, X_1, \ldots, X_t and the robber moves $Y_0, Y_1, \ldots, Y_{t-1}$. As will become clear, R may gain an advantage by *randomizing* his strategies. Hence a robber strategy σ_R is an infinite sequence of probability distributions conditioned under previous moves/positions of both cops and robber:

$$\sigma_R = \{ \Pr\left(Y_t \mid X_0 = x_0, \dots, X_t = x_t, Y_0 = y_0, \dots, Y_{t-1} = y_{t-1} \right) \}_{t=0}^{\infty}.$$
 (6)

The strategies must also be *feasible*, i.e., positive probabilities are assigned only to staying in the same vertex or moving along edges. Similarly a cop strategy σ_C is an infinite sequence of probability distributions conditioned under previous moves/positions of *only* the cops (and an initial probability, for t = 0):

$$\sigma_C = \left\{ \Pr\left(X_t \mid X_0 = x_0, \dots, X_{t-1} = x_{t-1}\right) \right\}_{t=1}^{\infty} \cup \left\{ \Pr\left(X_0\right) \right\}.$$
(7)

The conditionals must satisfy the feasibility requirement. Note that conditioning is on cop moves only, since the robber is invisible to the cops. However, let us stress that the sequence of previous moves of the cops affects their strategy for the future, since the fact that the robber was not seen at these vertices before contains important information. In the adversarial variant, the expected capture time depends on both σ_R and σ_C , hence we will write $E(T \mid \sigma_R, \sigma_C)$. In the drunk variant we will write $E(T \mid \sigma_C)$ instead.

Now let us consider optimal cop and robber strategies for S_N . We will first deal with the adversarial variant. Let us fix some $N \ge 2$ (so S_N is a tree with N leaves) and let C use the

following strategy: he chooses a permutation $u_1 u_2 \dots u_N$ of the set [N] with uniform probability $(\Pr(u_1 u_2 \dots u_N) = \frac{1}{N!})$ and the cop moves as follows

$$X_0 = u_1, X_1 = 0, X_2 = u_2, X_3 = 0, X_4 = u_3, \dots, X_{2N-2} = u_N.$$

In other words, the cop starts at a random leaf and visits every other leaf in a random order (without repetitions). Therefore there exists a cop strategy $\hat{\sigma}_C$ of the form (7) which produces this sequence.

Now, R sees $X_0 = u_1$ before placing the robber and he knows that the cop has no incentive to stay in place, so he infers that $X_1 = 0$. Hence R knows that Y_0 must belong to $\{u_2, u_3, \ldots, u_N\}$ but he has no incentive to prefer one of these (since he is unaware of the order by which they will be visited by the cop), and thus he will place the robber equiprobably in one of $\{u_2, u_3, \ldots, u_N\}$. After the initial placement, R will never move the robber because the only possible move is into 0 and this would result in a capture (either the robber runs into the cop during an odd turn, or vice versa during an even turn). Hence the robber will use the strategy $\hat{\sigma}_R$ which sets $Y_0 = v \in \{u_2, u_3, \ldots, u_N\}$ with probability $\frac{1}{N-1}$, and $Y_t = Y_0$ for $t = \mathbb{N}$. For every initial cop placement we can compute

$$E(T \mid \hat{\sigma}_R, \hat{\sigma}_C, X_0 = u_1) = \frac{1}{N-1} \cdot 2 + \frac{1}{N-1} \cdot 4 + \ldots + \frac{1}{N-1} \cdot (2N-2) = \frac{2}{N-1} \cdot \frac{(N-1) \cdot N}{2} = N$$

and, since there are N equiprobable choices for u_1 , we also have

$$E\left(T \mid \widehat{\sigma}_R, \widehat{\sigma}_C\right) = N.$$

As we have already argued, $\hat{\sigma}_R$ gives to R the best possible result (longest expected capture time) given C uses $\hat{\sigma}_C$. In other words,

$$\max_{\sigma_R} E\left(T \mid \sigma_R, \widehat{\sigma}_C\right) = E\left(T \mid \widehat{\sigma}_R, \widehat{\sigma}_C\right) = N$$

from which follows

$$\min_{\sigma_C} \max_{\sigma_R} E\left(T \mid \sigma_R, \sigma_C\right) \le E\left(T \mid \widehat{\sigma}_R, \widehat{\sigma}_C\right) = N.$$
(8)

By the same argument, if the cop decided to start at the root and visit the leaves in a randomly chosen order, the expected capture time of the best robber (choosing uniformly at random any leaf) would also be N. On the other hand, suppose R uses $\hat{\sigma}_R$ irrespective of C's strategy. Clearly C must use a strategy which visits every vertex and, since he has no reason to prefer a particular order of visitation, he will do just as well by using $\hat{\sigma}_C$ (he gains no advantage by visiting the same vertex twice). Hence we have

$$N = E\left(T \mid \widehat{\sigma}_{R}, \widehat{\sigma}_{C}\right) = \min_{\sigma_{C}} E\left(T \mid \widehat{\sigma}_{R}, \sigma_{C}\right) \Rightarrow$$
$$N = E\left(T \mid \widehat{\sigma}_{R}, \widehat{\sigma}_{C}\right) \le \max_{\sigma_{R}} \min_{\sigma_{C}} E\left(T \mid \sigma_{R}, \sigma_{C}\right).$$
(9)

Finally, we know that

$$\max_{\sigma_R} \min_{\sigma_C} E\left(T \mid \sigma_R, \sigma_C\right) \le \min_{\sigma_C} \max_{\sigma_R} E\left(T \mid \sigma_R, \sigma_C\right).$$
(10)

From (8)-(10) we see that

$$\max_{\sigma_R} \min_{\sigma_C} E\left(T \mid \sigma_R, \sigma_C\right) = E\left(T \mid \widehat{\sigma}_R, \widehat{\sigma}_C\right) = \min_{\sigma_C} \max_{\sigma_R} E\left(T \mid \sigma_R, \sigma_C\right) = N$$

In other words, $\hat{\sigma}_R$ and $\hat{\sigma}_C$ are optimal strategies for R and C, respectively, and the optimal expected capture time in the adversarial variant is

$$ct_i(S_N) = N = n - 1, (11)$$

for all $N \ge 2$; it is easy to see that (11) also holds for N = 1.

Let us now turn to the drunk variant. In this case only C has to choose a strategy and the optimal $\tilde{\sigma}_C$ is obvious: he places the cop at u = 0 and just waits there. For any $N \ge 1$, the robber will start at 0 with probability $\frac{1}{N+1}$ or at some $u \in \{1, 2, \ldots, N\}$ with the remaining probability $\frac{N}{N+1}$. In the former case T = 0; in the latter case the robber will move into 0 at t = 1, resulting at T = 1. Hence

$$dct_i(S_N) = E(T \mid \widetilde{\sigma}_C) = \frac{N}{N+1} = \frac{n-1}{n}.$$
(12)

From (11) and (12) we get $F_i(S_N) = N + 1 = n$. It follows that the cost of drunkenness $F_i(S_N)$ can attain any integer in N. Our results are summarized in the following.

Theorem 3.1. For every $N \ge 1$ we have

$$ct_i(S_N) = N = n - 1,$$
 $dct_i(S_N) = \frac{N}{N+1} = \frac{n-1}{n},$ $F_i(S_N) = \frac{ct_i(S_N)}{dct_i(S_N)} = N + 1 = n.$

4. The Cost of Drunkenness is Well Defined

In the previous section we have proved that $F_i(G)$ can take arbitrarily large values. Our proof involved only a particular family of graphs, the N-stars. In this section we will show that iCOD is well defined for every graph G. The issue, of course, is whether $ct_i(G)$ and $dct_i(G)$ are well defined. Settling this question requires the use of game theoretic concepts for $ct_i(G)$ and POMDP concepts for $dct_i(G)$. For simplicity, we will consider the case of a single cop (K = 1); the generalization to K > 1 is straightforward. Hence we pick a graph G with c(G) = 1 and keep it fixed for the rest of the section (but Lemma 4.1 and Theorems 4.2 and 4.4 remain true for any G).

4.1. Adversarial Robber. Here we show that $ct_i(G)$ is well-defined. Our notation and analysis follows very closely [23]. The adversarial variant of CiR is a two player game, which we will call Γ , played on G. Note that Γ can last an infinite number of turns (the robber is never captured). We will also make use of auxiliary, truncated games: Γ_m is the same game as Γ but is played for a maximum of m turns.

C moves the cop according to a strategy σ_C . For a rigorous definition of strategy we need the following.

- (1) $A_C = V$ is the set of possible C actions (possible placement of the cop on G).
- (2) $H_C^{(m)} \subseteq V^m$ is the set of *feasible* m long sequences of cop configurations.
- (3) $H_C = \bigcup_{m=0}^{\infty} H_C^{(m)}$ is the set of all *finite-length* feasible cop histories. (4) $\mathbf{P}(A_C)$ is the set of all probability functions on C actions.

Hence a cop strategy is a function $\sigma_C: H_C \to \mathbf{P}(A_C)$, i.e., a function which maps to every finite-length history $x_0, x_1, \ldots, x_{t-1}$ a probability (conditional on $x_0, x_1, \ldots, x_{t-1}$ when $t \ge 0$) on the next C move X_t . We are interested in *feasible* strategies, i.e., those which assign positive probabilities only to feasible next-step cop configurations; we will denote the set of all feasible C strategies by \mathcal{S}_C .

The situation is almost identical for R. A strategy σ_R specifies the next robber move at time t, depending on information available to R at t; this information is the realizations x_0, x_1, \ldots, x_t and $y_0, y_1, \ldots, y_{t-1}$. We define the following.

- (1) $A_R = V$ is the set of possible R actions (possible robber positions).
- (2) $H_R^{(m)} \subseteq V^m \times V^{m-1}$ is the set of *feasible* m long sequences of cop/robber configurations.
- (3) $H_R = \bigcup_{m=0}^{\infty} H_R^{(m)}$ is the set of all *finite-length* feasible cop/robber histories.

Hence a robber strategy is a function $\sigma_R : H_R \to \mathbf{P}(A_R)$, i.e., a function which maps to every finite-length history a probability on the next R move; again, we are interested in *feasible* strategies, i.e., those which assign positive probabilities only to feasible next-step cop configurations. We will denote the set of all feasible R strategies by S_R .

A specific strategy pair (σ_R, σ_C) , specifies the probabilities $p(x_0, x_1, \ldots, x_t, y_0, y_1, \ldots, y_t \mid \sigma_R, \sigma_C)$ for all cylindrical sets $(X_0 = x_0, X_1 = x_1, \ldots, X_t = x_t, Y_0 = y_0, Y_1 = y_1, \ldots, Y_t = y_t)$. Hence, letting $\widetilde{H}_R = V^{\mathbb{N} \times \mathbb{N}}$ denote the set of all infinitely long feasible cop/robber histories, (σ_R, σ_C) induces a probability measure on the associated σ -algebra. In short, at the start of the game Γ , C chooses σ_C and R chooses σ_R , resulting in a well defined expected capture time, conditioned on σ_R and σ_C ; this quantity is denoted by $E(T \mid \sigma_R, \sigma_C, \Gamma)$.

The strategies σ_R and σ_C can be used in any truncated game Γ_m as well: C and R will use them to generate moves only until turn m. Hence the corresponding expected capture time for Γ_m is also well defined; it will be denoted by $E(T \mid \sigma_R, \sigma_C, \Gamma_m)$. Clearly Γ and every Γ_m are two-person, zero-sum games.

It is worth emphasizing that C and R choose their strategies *simultaneously*, before the game starts. Even though the game rules stipulate that (in every turn) C plays before R, this is unimportant because (the probabilities of) both players' moves are specified by their strategies, which have been selected before the game starts. (It is a well known fact [4] that, if either player chooses his optimal strategy then he has no incentive to change it, no matter what strategy the other player uses.) In fact, the rules can be modified so that the players play simultaneously: at the initial turn (t = 0) R plays a "null" move and C plays X_0 ; at all subsequent turns ($t \in \mathbb{N}$), R plays Y_{t-1} and C plays X_t . The game remains the same under these modified rules.

In Γ , if R uses σ_R and C uses σ_C then C pays R $E(T \mid \sigma_R, \sigma_C, \Gamma)$ per game (on the average). The situation is similar in Γ_m (for every $m \in \mathbb{N}_0$) except that the game lasts at most m steps and if the robber has not been caught by the end of the m-th step, he receives a payoff of m; the average payoff in Γ_m is $E(T \mid \sigma_R, \sigma_C, \Gamma_m)$. In either case (full or truncated game) R tries to maximize the payoff while C tries to minimize it.

Consider for a moment *pure* strategies available to C in the finite-length game Γ_m . Each such strategy, call it s_C , will be a collection of *deterministic* functions mapping finite length cop histories $x_0, x_1, \ldots, x_{t-1}$ to feasible moves:

$$X_t = f(x_0, x_1, \dots, x_{t-1})$$

Since $t \leq m$ and |V| is finite, there is a finite number of cop histories and a finite number of pure strategies that C can use. Similarly R has a finite number of pure strategies. Hence Γ_m is a finite game and has a *value* [4], which however is generally achieved by *mixed* strategies $\hat{\sigma}_R^{(m)}$ and $\hat{\sigma}_C^{(m)}$:

$$\max_{\sigma_R \in \mathcal{S}_R^m} \min_{\sigma_C \in \mathcal{S}_C^m} E\left(T \mid \sigma_R, \sigma_C, \Gamma_m\right) = E\left(T \mid \widehat{\sigma}_R^{(m)}, \widehat{\sigma}_C^{(m)}, \Gamma_m\right) = \min_{\sigma_C \in \mathcal{S}_C^m} \max_{\sigma_R \in \mathcal{S}_R^m} E\left(T \mid \sigma_R, \sigma_C, \Gamma_m\right)$$
(13)

(In fact Γ_m can be summarized by a finite payoff matrix $Q^{(m)}$ where $Q_{s_r,s_C}^{(m)} = E(T \mid s_R, s_C, \Gamma_m)$ and s_R, s_C are understood as *classes* of pure strategies which are identical up to the *m*-th turn.) We sometimes will denote $E(T \mid \hat{\sigma}_R^{(m)}, \hat{\sigma}_C^{(m)}, \Gamma_m)$ by $val(\Gamma_m)$, for brevity.

In the infinite-length game $\tilde{\Gamma}$ there is an infinite number of pure strategies, hence the existence of a value and optimizing strategies is not guaranteed. Let us define

$$\underline{val}(\Gamma) = \sup_{\sigma_R \in \mathcal{S}_R} \inf_{\sigma_C \in \mathcal{S}_C} E(T \mid \sigma_R, \sigma_C, \Gamma)$$
$$\overline{val}(\Gamma) = \inf_{\sigma_C \in \mathcal{S}_C} \sup_{\sigma_R \in \mathcal{S}_R} E(T \mid \sigma_R, \sigma_C, \Gamma).$$

Hence R, playing optimally, is guaranteed to receive no less than (arbitrarily close to) $\underline{val}(\Gamma)$; C, playing optimally, is guaranteed to pay no more than (arbitrarily close to) $\overline{val}(\Gamma)$; we have $\underline{val}(\Gamma) \leq \overline{val}(\Gamma)$. What we want is to show $\underline{val}(\Gamma) = \overline{val}(\Gamma)$; if equality holds, then we will denote the common value by $val(\Gamma)$, the value of the game Γ .

Existence of $val(\Gamma)$ follows *almost* immediately from a theorem proved by Gurevich [23]. A couple of modifications of his proof are required. First, we need the following lemma.

Lemma 4.1. Given any graph G, let $\overline{\sigma}_C$ be the strategy according to which the cop performs a random walk on G. Define $\overline{v} = \sup_{\sigma_R \in S_R} E(T \mid \sigma_R, \overline{\sigma}_C, \Gamma)$. Then

$$\lim_{m \to \infty} val\left(\Gamma_m\right) \le \underline{val}\left(\Gamma\right) \le \overline{v} < \infty.$$

Proof. From Theorem 2.1 we know that, when the cop random-walks in G, he can catch the robber in finite expected time. Hence

$$\sup_{\sigma_R \in \mathcal{S}_R} E\left(T \mid \sigma_R, \overline{\sigma}_C, \Gamma\right) = \overline{v} < \infty.$$
(14)

Then we have

$$\underline{val}\left(\Gamma\right) = \sup_{\sigma_R \in \mathcal{S}_R} \inf_{\sigma_C \in \mathcal{S}_C} E\left(T \mid \sigma_R, \sigma_C, \Gamma\right) \le \sup_{\sigma_R \in \mathcal{S}_R} E\left(T \mid \sigma_R, \overline{\sigma}_C, \Gamma\right) = \overline{v} < \infty.$$

If we extend the truncated game Γ_m by one move we get the game Γ_{m+1} and R's payoff cannot decrease. Hence $val(\Gamma_m) \leq val(\Gamma_{m+1})$, i.e. the sequence $\{val(\Gamma_m)\}_{m=0}^{\infty}$ is nondecreasing. It is also bounded, because in the full game Γ , R can do at least as well as in any truncated game Γ_m . Hence $val(\Gamma_m) \leq val(\Gamma_{m+1}) \leq \underline{val}(\Gamma)$, from which follows $v = \lim_{m \to \infty} val(\Gamma_m) \leq \underline{val}(\Gamma)$. \Box

Using Lemma 4.1 we can now prove the following.

Theorem 4.2. Given any graph G and the corresponding CiR game Γ played with c(G) cops, val (Γ) exists and satisfies

$$val(\Gamma) = \lim_{m \to \infty} val(\Gamma_m)$$

Furthermore, there exists a strategy $\hat{\sigma}_C$ such that

$$\sup_{\sigma_R \in \mathcal{S}_R} E\left(T \mid \sigma_R, \widehat{\sigma}_C, \Gamma\right) = val\left(\Gamma\right)$$
(15)

and, for every $\varepsilon > 0$ there exists an m_{ε} and a strategy $\widehat{\sigma}_{R}^{\varepsilon}$ such that

$$\forall m \ge m_{\varepsilon} : val\left(\Gamma\right) - \varepsilon \le \inf_{\sigma_{C} \in \mathcal{S}_{C}} E\left(T \mid \widehat{\sigma}_{R}^{\varepsilon}, \sigma_{C}, \Gamma_{m}\right).$$
(16)

Proof. The theorem is a rephrasing of Gurevich's Theorem 1 [23] and his proof can also be used here, except for the following two points.

(1) Gurevich assumes $E(T \mid \sigma_R, \sigma_C, \Gamma)$ is bounded:

 $\exists M : \forall (\sigma_R, \sigma_C) : |E(T \mid \sigma_R, \sigma_C, \Gamma)| \le M$

This is not necessarily true for CiR. But, as he points out [23, p.372], this assumption can be removed, provided the sequence $\{val(\Gamma_m)\}_{m=0}^{\infty}$ is bounded; in the CiR game this is true because of Theorem 2.1 (as discussed in the proof of Lemma 4.1).

(2) Gurevich studies games in which the two players move simultaneously. In CiR this is not the case but, since C never sees R's move, we can (as already mentioned) rearrange the order of moves and have the moves (Y_{t-1}, X_t) take place simultaneously.

Other than these two points, Gurevich's proof applies exactly to the current theorem. \Box

Remark. From (15) we see that C has an optimal strategy. From (16) we see that, for every $\varepsilon > 0$, R has an " ε -optimal" strategy, which is *uniformly* good (i.e., for all $m \ge m_{\varepsilon}$).

We now can replace equation (3) with a rigorous definition of $ct_i(G)$.

Definition 4.3. Given a graph G, we define the invisible capture time of G to be

 $ct_i(G) = val(\Gamma)$

where the game Γ is played on G with c(G) cops.

Hence $ct_i(G)$ is not necessarily an *achieved* expected capture time, but it can be approximated within any $\varepsilon > 0$ by using strategies $\widehat{\sigma}_B^{\varepsilon}$ and $\widehat{\sigma}_C$.

4.2. **Drunk Robber.** We now turn to the drunk variant of CiR. Our goal is to rigorously define $dct_i(G)$ by proving the existence of an optimal cop strategy. We present a simple and short proof, based on the reduction of Gurevich's argument [23] to the one-player case. Our proof is useful to illustrate the issues involved, and may also have some independent interest. Since a single player is involved, the situation is simpler than in the adversarial variant. In fact, as we will now explain, the drunk variant of CiR is a *partially observed Markov decision process* (POMDP) [33, 39, 55].

The robber process Y_t is a Markov chain on V, with transition probability matrix P. As explained in [29], the joint process (X_t, Y_t) is also a Markov process on the extended state space $(V \times V) \cup \{\lambda\}$, where λ is the *capture state*. (X_t, Y_t) is governed by the *controlled* transition probability matrix $P(U_t)$, where $U_t = X_t$ is the *control* variable (selected by C) which changes the transition probabilities [29]. In particular, $P(U_t)$ assigns probability 1 to transitions from "diagonal" states (X_t, X_t) to the capture state λ . C's goal is to select the sequence U_0, U_1, \ldots so as to minimize expected capture time. The state (X_t, Y_t) is *partially* observable by C, since he never knows Y_t .

We will use the notation of Section 4.1 denoting, however, the full one-player game by $\overline{\Gamma}$ and the truncated one-player game by $\overline{\Gamma}_m$. We also need the following facts.

- (1) S_C , the space of cop strategies, is compact. This is so by Tychonoff's theorem, since S_C is a product of probability spaces and the probabilities are on finite event sets.
- (2) For every $m \in \mathbb{N}_0$, $E(T \mid \sigma_C, \overline{\Gamma}_m)$ is a *continuous* function of σ_C (with domain \mathcal{S}_C). This is the case because $E(T \mid \sigma_C, \overline{\Gamma}_m)$ depends continuously on a *finite* number of variables.

C must select a strategy σ_C which minimizes

$$E\left(T \mid \sigma_C, \overline{\Gamma}\right) = E\left(\sum_{t=0}^{\infty} \mathbf{1}\left(X_t \neq Y_t\right) \mid \sigma_C, \overline{\Gamma}\right);$$

here $\mathbf{1}$ $(X_t \neq Y_t)$ is the indicator function of the event $X_t \neq Y_t$; this is a typical *infinite horizon*, undiscounted POMDP problem. Such problems have been studied by several authors [47, 54] who prove the existence of a minimizing strategy for a quite general setup using rather involved proofs.

Note that, similarly to the adversarial variant, $\Pr(T \mid \sigma_C, \overline{\Gamma}_m)$ is well defined (for every σ_C) and can be extended to $\Pr(T \mid \sigma_C, \overline{\Gamma})$. Hence $E(T \mid \sigma_C, \overline{\Gamma}_m)$, $E(T \mid \sigma_C, \overline{\Gamma})$ are well defined for every $\sigma_C \in \mathcal{S}_C$. Let us define

$$val\left(\overline{\Gamma}_{m}\right) = \inf_{\sigma_{C} \in \mathcal{S}_{C}} E\left(T \mid \sigma_{C}, \overline{\Gamma}_{m}\right)$$
$$val\left(\overline{\Gamma}\right) = \inf_{\sigma_{C} \in \mathcal{S}_{C}} E\left(T \mid \sigma_{C}, \overline{\Gamma}\right).$$

We then have the following.

Theorem 4.4. Given any graph G and the corresponding CiR game Γ , we have

$$val\left(\overline{\Gamma}\right) = \lim_{m \to \infty} val\left(\overline{\Gamma}_{m}\right).$$

Furthermore, there exists a strategy $\tilde{\sigma}_C$ such that

$$E\left(T \mid \widetilde{\sigma}_C, \overline{\Gamma}\right) = val\left(\overline{\Gamma}\right)$$

Proof. We have

$$\inf_{\sigma_C \in \mathcal{S}_C} E\left(T \mid \sigma_C, \overline{\Gamma}_m\right) \leq \inf_{\sigma_C \in \mathcal{S}_C} E\left(T \mid \sigma_C, \overline{\Gamma}_{m+1}\right) \leq \inf_{\sigma_C \in \mathcal{S}_C} E\left(T \mid \sigma_C, \overline{\Gamma}\right)$$

Hence

$$val\left(\overline{\Gamma}_{m}\right) \leq val\left(\overline{\Gamma}_{m+1}\right) \leq val\left(\overline{\Gamma}\right) \leq E\left(T \mid \overline{\sigma}_{C}, \overline{\Gamma}\right) < \infty,$$

where $\overline{\sigma}_C$ is the random-walking strategy, which is guaranteed to capture the robber in finite expected time. Hence $v = \lim_{m \to \infty} val(\overline{\Gamma}_m)$ exists and $v \leq val(\overline{\Gamma})$.

Now, in $val(\overline{\Gamma}_m) = \inf_{\sigma_C} E(T \mid \sigma_C, \overline{\Gamma}_m)$, the infimum is achieved by some $\widetilde{\sigma}_C^{(m)}$ (since $E(T \mid \sigma_C, \overline{\Gamma}_m)$ is a continuous function of the σ_C probabilities, which take values in a compact set). Define

$$K_m = \left\{ \sigma_C : E\left(T \mid \sigma_C, \overline{\Gamma}_m\right) \le v \right\}.$$

Since $E\left(T \mid \tilde{\sigma}_{C}^{(m)}, \overline{\Gamma}_{m}\right) \leq v$, every K_{m} is nonempty. Also, $val\left(\overline{\Gamma}_{m}\right) \leq val\left(\overline{\Gamma}_{m+1}\right) \leq v$ implies that $K_{m+1} \subseteq K_{m}$. As mentioned, $E\left(T \mid \sigma_{C}, \overline{\Gamma}_{m}\right)$ is a continuous function on \mathcal{S}_{C} and \mathcal{S}_{C} is compact. For every m, K_{m} is the preimage of the compact set [0, v], hence K_{m} is compact. It follows that

$$K_{\infty} = \bigcap_{m=0}^{\infty} K_m$$

is nonempty. So let us take some $\tilde{\sigma}_C \in K_{\infty}$. Then

$$E\left(T \mid \widetilde{\sigma}_{C}, \overline{\Gamma}\right) = \lim_{m \to \infty} \sum_{t=0}^{m} t \cdot \Pr\left(T = t \mid \widetilde{\sigma}_{C}, \overline{\Gamma}\right)$$
$$= \lim_{m \to \infty} \sum_{t=0}^{m} t \cdot \Pr\left(T = t \mid \widetilde{\sigma}_{C}, \overline{\Gamma}_{m}\right) = \lim_{m \to \infty} E\left(T \mid \widetilde{\sigma}_{C}, \overline{\Gamma}_{m}\right) \leq v.$$

In other words, we have $val(\overline{\Gamma}) \leq v$. Hence $val(\overline{\Gamma}) = v$ and is achieved by $\widetilde{\sigma}_C$.

We now provide a formal definition of $dct_i(G)$ (to replace equation (4)).

Definition 4.5. Given a graph G, we define the invisible drunk capture time of G to be

$$dct_i(G) = val(\overline{\Gamma})$$

where the game $\overline{\Gamma}$ is played on G.

4.3. **Discussion.** The results of Section 4.2 show that for every graph G there is an optimal average capture time $dct_i(G)$ and the cop player can catch the drunk robber in $dct_i(G)$ turns of the game (on the average) if he plays the optimal strategy $\tilde{\sigma}_C$. The actual computation of $dct_i(G)$ and $\tilde{\sigma}_C$ is the subject of ongoing research in the POMDP community. While the problem is well understood in principle (an optimality equation must be solved, similar to the one presented in [29] for the CR problem) and despite much effort, currently available POMDP algorithms are not computationally viable, even for moderate-size graphs (the interested reader is referred to [34, 39] for an extensive discussion of the issues involved).

The results of Section 4.1 yield similar conclusions for the adversarial robber, with one difference. Namely, while an optimal strategy $\hat{\sigma}_C$ is available to C, the best R can do is to approximate $ct_i(G)$ within ε (for any $\varepsilon > 0$) by using an ε -optimal strategy $\hat{\sigma}_R^{\varepsilon}$. In the computational direction, even less progress has been achieved than in the drunk robber case (see [52]).

We consider the development of efficient CiR algorithms important, especially from the applications point of view. Further, since exact algorithms quickly become intractable (even for relatively small graphs), we believe that the solution will be obtained by algorithms which are approximate but have performance guarantees. Such algorithms will probably make use of domain-specific heuristics.

5. Some Bounds for General Graphs

In this section we provide a lower bound on $dct_i(G)$ and an upper bound on $ct_i(G)$; both bounds hold for any G. These results have independent interest and will also be used in Section 6 to obtain $dct_i(G)$ and $ct_i(G)$ for special graph families. As already stated, we assume that K, the number of cops, equals c(G), the minimum number of cops needed to capture the robber in the traditional visible case.

5.1. General lower bound of $dct_i(G)$. Let G = (V, E) be any graph and $(X_t)_{t \in \mathbb{N}_0}$ any searching schedule for $K \in \mathbb{N}$ cops (the kth cop, $k \in [K]$, moves from X_{t-1}^k to X_t^k at time $t \in \mathbb{N}$). For $t \in \mathbb{N}_0$, let $Z_t = \bigcup_{k \in [K]} \{X_t^k\}$ be the set of vertices occupied by the cops at the end of turn t.

We now define certain conditional probabilities which will be used to obtain the lower bound on $dct_i(G)$.

 $\bar{p}_t(v)$: Pr("at t-th turn, after the cop move, robber is at v" | "robber has not been captured"),

 $\hat{p}_t(v)$: Pr("at t-th turn, after the robber move, robber is at v" | "before a possible capture"),

 $p_t(v)$: Pr("at the completion of t-th turn, robber is at v" | "robber has not been captured").

The following remarks should make clearer the meaning of the above probabilities. Effectively, we break each turn of the game into three phases.

- (1) In the first phase, the cops move and they may capture the robber or not. The probability that the robber is at v, given that he has not been captured, is $\bar{p}_t(v)$.
- (2) In the second phase, the robber moves but a possible capture (i.e., if he entered a vertex occupied by a cop) is not yet effected. Hence $\hat{p}_t(v)$ is the probability that the robber is at v (even if v contains a cop).

(3) In the final phase possible captures (i.e., if the robber ran into a cop) are effected and $p_t(v)$ is the probability that the robber is in v given that no capture took place.

So finally, the probability that the robber is caught at time $t\in\mathbb{N}$ is

$$c_t = \sum_{u \in Z_t} \left(p_{t-1}(u) + \hat{p}_t(u) \right).$$

We will now write the equations which govern the evolution of $\bar{p}_t(v)$, $\hat{p}_t(v)$, $p_t(v)$. It is easy to see that, for every $v \in V$, $\bar{p}_0(v) = 0$ (the robber has not entered the graph yet). Note that \bar{p}_0 is not a probability distribution; one can think of it as a useful function to get the desired recursion started. It is easy to see that $\hat{p}_0(v) = 1/n$. Regarding $p_0(v)$ we have $p_0(v) = 0$ for $v \in Z_0$, and

$$p_0(v) = \frac{\hat{p}_0(v)}{1 - \sum_{u \in Z_0} \hat{p}_0(u)} = \frac{1/n}{1 - |Z_0|/n} = \frac{1}{n - |Z_0|}$$

for $v \in V \setminus Z_0$.

Suppose now that, at a given time $t \in \mathbb{N}$, the game is still on; that is, the robber is still hiding somewhere on the graph G. Suppose that we know the distribution of the position of the drunk robber, $p_{t-1} : V \to [0, 1]$, at the end of the previous turn (let us repeat that this probability is conditional on the robber not having been captured). The cops move from X_{t-1} to X_t , and so they capture the robber with probability $\sum_{u \in Z_t} p_{t-1}(u)$. Conditioning on the fact that the robber is still not captured, let $\bar{p}_t(v)$ be the probability that the robber is at vertex v after this cop move. We have $\bar{p}_t(v) = 0$ for $v \in Z_t$, and

$$\bar{p}_t(v) = \frac{p_{t-1}(v)}{1 - \sum_{u \in Z_t} p_{t-1}(u)}$$
(17)

for $v \in V \setminus Z_t$.

Now, the robber performs a step of his random walk. Let $\hat{p}_t(v)$ be the probability that he is at vertex v after this move; that is,

$$\hat{p}_t(v) = \sum_{u \in N(v)} \frac{\bar{p}_t(u)}{\deg(u)}.$$
(18)

The probability of the robber being captured at the completion of his move is $\sum_{u \in Z_t} \hat{p}_t(u)$. Assuming, as before, that the robber is still lucky at the end of turn t, we get the formula for the distribution of the robber's position at the end of turn t (once again, conditioned on the robber not having been captured). For $v \in Z_t$: $p_t(v) = 0$; for $v \in V \setminus Z_t$:

$$p_t(v) = \frac{\hat{p}_t(v)}{1 - \sum_{u \in Z_t} \hat{p}_t(u)}.$$
(19)

Equations (17)-(19), along with the initial conditions for t = 0, describe the evolution of $\bar{p}_t(v)$, $\hat{p}_t(v)$, $p_t(v)$ for a given strategy of the cops. Now, we are ready to state a lower bound for $dct_i(G)$ for a general graph G.

Lemma 5.1. Let G be any graph on n vertices with maximum degree $\Delta = \Delta(G)$ and minimum degree $\delta = \delta(G)$, and suppose that c(G) is such that $\frac{\Delta c(G)}{\delta(n-c(G))} \leq 1/24$. Then,

$$dct_i(G) \ge \frac{\delta \cdot (n - c(G))}{7e\Delta \cdot c(G)}$$

Proof. We will use the notation introduced earlier in this subsection. Let G = (V, E) be any graph, and suppose that K = c(G) cops try to catch the drunk robber on this graph. We may assume that n > K; the statement is trivially true otherwise. Let us define the following deterministic function: $M_0 = \frac{\Delta/\delta}{n-K}$, and for $t \in \mathbb{N}$

$$M_t = \frac{M_{t-1}}{1 - 2KM_{t-1}}$$

We will show that for any $t \in \mathbb{N}_0$ and any vertex $v \in V$ we have

$$\max\left\{\bar{p}_t(v), \hat{p}_t(v), p_t(v)\right\} \le M_t \frac{\deg(v)}{\Delta}.$$
(20)

We prove the claim by induction. Since for each $v \in V$ we have

$$\max\left\{\bar{p}_0(v), \hat{p}_0(v), p_0(v)\right\} \le \frac{1}{n-K} = M_0 \frac{\delta}{\Delta} \le M_0 \frac{\deg(v)}{\Delta},$$

the base case (t = 0) holds. Suppose now that (20) holds for $t - 1 \in \mathbb{N}_0$. It follows immediately from (17) that for any $v \in V$

$$\bar{p}_t(v) \le \frac{p_{t-1}(v)}{1 - \sum_{u \in Z_t} p_{t-1}(u)} \le \frac{M_{t-1} \frac{\deg(v)}{\Delta}}{1 - KM_{t-1}} \le M_t \frac{\deg(v)}{\Delta}.$$

From (18) we get that

$$\hat{p}_{t}(v) = \sum_{u \in N(v)} \frac{\bar{p}_{t}(u)}{\deg(u)} \leq \sum_{u \in N(v)} \frac{M_{t-1} \frac{\deg(u)}{\Delta}}{\deg(u)(1 - KM_{t-1})} \\ = \sum_{u \in N(v)} \frac{M_{t-1}}{\Delta(1 - KM_{t-1})} = \frac{M_{t-1} \frac{\deg(v)}{\Delta}}{1 - KM_{t-1}} \leq M_{t} \frac{\deg(v)}{\Delta}$$

for any $v \in V$, so the very same bound holds for $\hat{p}_t(v)$. Finally, from (19) we get that

$$p_t(v) \le \frac{\hat{p}_t(v)}{1 - \sum_{u \in Z_t} \hat{p}_t(u)} \le \frac{M_{t-1} \frac{\deg(v)}{\Delta}}{1 - KM_{t-1}} \left(1 - \frac{KM_{t-1}}{1 - KM_{t-1}}\right)^{-1} = \frac{M_{t-1} \frac{\deg(v)}{\Delta}}{1 - 2KM_{t-1}} = M_t \frac{\deg(v)}{\Delta}$$

and the proof of the claim is complete.

Suppose that $M_{t-1} < \frac{3\Delta}{\delta(n-K)}$ (which implies that $M_s < \frac{3\Delta}{\delta(n-K)}$ for $0 \le s < t$, since M_s is increasing with s). Then,

$$M_t \le M_{t-1} \left(1 - \frac{6\Delta K}{\delta(n-K)} \right)^{-1} \le \dots \le M_0 \left(1 - \frac{6\Delta K}{\delta(n-K)} \right)^{-t} \le \frac{\Delta}{\delta(n-K)} \exp\left(\frac{7\Delta Kt}{\delta \cdot (n-K)}\right),$$

where the last inequality follows since $\frac{1}{1-x} \leq e^{7x/6}$ for $x \leq 1/4$ and $\frac{\Delta K}{\delta(n-K)} \leq 1/24$. Therefore, it takes at least $\tau = \frac{\delta(n-K)}{7\Delta K}$ steps for M_t to reach $\frac{3\Delta}{\delta(n-K)}$. During this time period, the probability that we catch the robber at a given time $t \leq \tau$ is

$$c_t = \sum_{u \in Z_t} \left(p_{t-1}(u) + \hat{p}_t(u) \right) \le 2KM_t \le \frac{6K\Delta}{\delta(n-K)}$$

Hence, the probability that the robber is still not caught at time τ is at least

$$\left(1 - \frac{6K\Delta}{\delta(n-K)}\right)^{\tau} \ge e^{-1}.$$

Finally, we get that the expected capture time is at least τ/e , and the proof is finished.

Remark. Although the proof of Lemma 5.1 is applied with K = c(G), it can be easily modified for any K cops. If K cops chase the drunk robber, the expected capture time is at least $\frac{\delta \cdot (n-K)}{7e\Delta \cdot K}$ as long as $\frac{\Delta K}{\delta(n-K)} \leq 1/24$. Moreover, let us mention that the constants in the statement of the proof are not best possible.

5.2. General upper bound of $ct_i(G)$. In this subsection, we investigate the adversarial robber case providing a universal upper bound for the capture time.

Lemma 5.2. Let G be any graph of n vertices with maximum degree $\Delta = \Delta(G)$, cop number c(G), and diameter D = D(G). Let \widehat{T} denote the maximum number of steps it takes for c(G) cops to catch the visible robber, when they use an optimal strategy (independently of the position of the robber). Then,

$$ct_i(G) \le (\widehat{T} + D) \cdot (\Delta + 1)^{\widehat{T}} \cdot n.$$
(21)

Proof. We will introduce a cop strategy by which the adversarial robber will be captured in at most $(\hat{T} + D) \cdot (\Delta + 1)^{\hat{T}} \cdot n$ time steps (even if he knows the strategy in advance and plays optimally against it).

The cop strategy is executed in *rounds*, each round consisting of one or more turns of the game. In each round the cops first move to those vertices from which they can capture the visible robber (independently of his position) in at most \hat{T} steps. (Such a $\hat{T} < \infty$ exists for every G, since c(G) cops suffice to capture the visible robber in finite time.) Note that in the first round the cops start immediately from the aforementioned vertices. At any rate, once the cops are there, they uniformly at random guess the current position of the robber, and then at each of the next \hat{T} steps they uniformly at random guess the behaviour of the robber and apply their optimal move for this guessed behaviour. The round is over \hat{T} steps after the cops start the next round, following the same strategy.

In each round, it takes at most D steps for the cops to go back to the optimal starting position; after that they move \hat{T} additional steps in which the robber might be caught. In order to catch the robber during one round, it suffices that the cops guess correctly the position of the robber at the start of the round (which happens with probability $\frac{1}{n}$) and also guess correctly the move of the robber in each of the following \hat{T} steps. Since the robber at each vertex has at most $\Delta + 1$ choices (he can move to any of the at most Δ neighbours, or he can stand still), in each step the probability of the cops making the right choice is $\frac{1}{\Delta+1}$. Thus, capture in a round happens with probability at least $\frac{1}{n \cdot (\Delta+1)\hat{T}}$. Since the bounds on the number of a round hold independently of the starting point, consecutive rounds are independent, and the expected number of rounds until the robber is caught is at most $n \cdot (\Delta+1)\hat{T}$. Hence, $ct_i \leq (\hat{T}+D) \cdot (\Delta+1)\hat{T} \cdot n$ and the proof is complete.

Remark. The bound of (21) does *not* mean that $ct_i(G)$ is O(n). Both Δ and \widehat{T} depend on G and hence on n, the number of vertices.

6. The Cost of Drunkenness for Special Graph Families

We will now show that, by restricting ourselves to some particular graph families, we can obtain non-trivial bounds on the iCOD. Paths and cycles were considered in [29], so we state the results only (Subsection 6.1), and we also give in the same subsection a proof for cliques. The complete *d*-ary tree of depth *L* is studied next (Subsection 6.2), and then we study the grid (Subsection 6.3). Finally, in Subsection 6.4, we give an example of a family of graphs (brooms) showing that $F_i(G)$ can be arbitrarily close to any value in $[2, \infty)$.

6.1. Paths, cycles and cliques. Recall that for a path P_n and a clique K_n on $n \ge 1$ vertices we have c(G) = 1, whereas for a cycle C_n on $n \ge 4$ vertices we have c(G) = 2. The following two theorems have been proved in [29].

Theorem 6.1. Let P_n be the path of n vertices. Then $ct_i(P_n) = n - 1$ and

$$\frac{n}{2}\left(1 - O\left(\frac{\log n}{n}\right)\right) \leq dct_i(P_n) \leq \frac{n-1}{2}.$$

In particular, $dct_i(P_n) = (1 + o(1)) \cdot \frac{n}{2}$ and the cost of drunkenness is

$$F_i(P_n) = \frac{ct_i(P_n)}{dct_i(P_n)} = 2 + o(1).$$

Theorem 6.2. Let C_n be the cycle of n vertices. Then $ct_i(C_n) = \frac{n-1}{2}$ and

$$\frac{n}{4}\left(1 - O\left(\frac{\log n}{n}\right)\right) \le dct_i(C_n) \le \frac{n-1}{4}.$$

In particular, $dct_i(C_n) = (1 + o(1))\frac{n}{4}$ and the cost of drunkenness is

$$F_i(C_n) = \frac{ct_i(C_n)}{dct_i(C_n)} = 2 + o(1).$$

Now, we will investigate another simple family of graphs for which the cost of drunkenness is tending to 2.

Theorem 6.3. Let K_n be the clique of n vertices. Then $ct_i(K_n) = n - 1$ and $dct_i(K_n) = (1 + o(1))\frac{n}{2}$, and so the cost of drunkenness is

$$F_i(K_n) = \frac{ct_i(K_n)}{dct_i(K_n)} = 2 + o(1).$$

Proof. In order to deal with the drunk version, we use the notation introduced in Subsection 5.1. Regardless of the strategy used by the cop, it follows from (18) that for every $v \in V$ and $t \in \mathbb{N}$

$$\hat{p}_t(v) = \sum_{u \in N(v)} \frac{\bar{p}_t(u)}{\deg(u)} \le \frac{1}{n-1} = (1+o(1))/n;$$

and in particular (since $\bar{p}_t(X_t^1) = 0$) we have

$$\hat{p}_t(X_t^1) = 1/(n-1) = (1+o(1))/n.$$
 (22)

Moreover, from (19), for every $v \in V$ and $t \in \mathbb{N}$ we have

$$p_t(v) \le \frac{\hat{p}_t(v)}{1 - \sum_{u \in Z_t} \hat{p}_t(u)} = \frac{\hat{p}_t(v)}{1 - O(n^{-1})} = (1 + o(1))\hat{p}_t(v) \le (1 + o(1))/n.$$
(23)

On the other hand, by an averaging argument, it is always possible for the cop to select a vertex X_t^1 so that

$$p_{t-1}(X_t^1) \ge 1/n.$$
 (24)

Recalling the definitions of $p_t(v)$ and $\hat{p}_t(v)$, the probability that the robber is caught at time $t \in \mathbb{N}$ (provided that he was alive at time t-1 and both players play as best as possible) is $c_t = p_{t-1}(X_t^1) + \hat{p}_t(X_t^1)$. Using (22)-(24) we get

$$(2+o(1))/n \le c_t = p_{t-1}(X_t^1) + \hat{p}_t(X_t^1) \le (2+o(1))/n_t$$

i.e., $c_t = (2 + o(1))/n$ and so $dct_i(K_n) = (1/2 + o(1))n$.

For the adversarial version, we note that the cop performing a random walk catches the robber at any time t with probability 1/(n-1) (again, conditioning on the fact that the robber is not caught yet). We have $ct_i(K_n) \leq n-1$. To obtain a lower bound for $ct_i(K_n)$, suppose that the robber is not caught and occupies vertex r; the cop occupies vertex $c \neq r$. The robber can use the following strategy: stay at r or go to any vertex $v \in V \setminus \{r, c\}$ with uniform probability (that is, each event holds with probability 1/(n-1)). This strategy guarantees that, regardless of what the cop is doing, the probability of being caught in the next round is at most 1/(n-1). We have $ct_i(K_n) \geq n-1$ and the proof is finished.

6.2. **Trees.** We restrict ourselves to $T_{d,L}$, the complete *d*-ary tree of depth *L*, for $d \ge 2$. This tree has $n = \frac{d^{L+1}-1}{d-1}$ vertices and $M = d^L$ leaves. We know that one cop suffices to capture the robber on any tree, so let us consider a game played by a single cop and a robber. In this subsection, we will show the following results.

Theorem 6.4. Let $G = T_{d,L}$ be the complete d-ary tree of depth L with $n = \frac{d^{L+1}-1}{d-1}$ vertices. Then,

$$2Ld^{L-1} \cdot (1 - o(1))\frac{d-1}{d} \le ct_i(G) \le 2Ld^{L-1} \cdot (1 - o(1)).$$

In particular, $ct_i(G) = \Theta(n \log n)$.

Theorem 6.5. Let $G = T_{d,L}$ be the complete d-ary tree of depth L with $n = \frac{d^{L+1}-1}{d-1}$ vertices. Then,

$$dct_i(G) = \Theta(n).$$

The following corollary is an immediate implication of these two theorems.

Corollary 6.6. Let $G = T_{d,L}$ be the complete d-ary tree of depth L with $n = \frac{d^{L+1}-1}{d-1}$ vertices. The cost of drunkenness of G is

$$F_i(G) = \frac{ct_i(G)}{dct_i(G)} = \Theta(\log n).$$

Proof of Theorem 6.4. Since c(G) = 1, the (invisible) robber is chased by a single cop. To simplify the notation we use $X_t = X_t^1$ for a position of the cop at time t (this time the vector X_t has one coordinate).

In order to give an upper bound on $ct_i(G)$, we provide a strategy for the cop and show that, independently of the robber's behaviour, in expectation, the cop will catch the robber after at most a certain number of steps. Denote by a *preleaf* a vertex at distance 1 from any leaf. Consider the following strategy of the cop:

- (1) Start at the root,
- (2) Choose uniformly at random a preleaf v and go there,
- (3) Choose a random permutation of the leaves below v and visit them in this order, always returning to the preleaf v,
- (4) Return to the root,

(5) Repeat from step 2 down.

Similarly to Lemma 5.2, a round is a sequence of steps starting at the root, visiting a preleaf and all its leaves and going back to the root. Note that each round consists of 2L + 2(d-1) steps. Observe that the cop's strategy in step (2) is equivalent to choosing at each layer $0 \le i \le L-2$ a random vertex among all neighbours at layer i + 1 with probability $\frac{1}{d}$. Note that, independently of the robber's strategy, he is caught in each round with probability $\frac{1}{d^{L-1}}$. Indeed, provided that the robber is in the subtree below the cop (at some step $0 \le i \le L-2$), the probability that this is also true at the next round is 1/d. If this property is preserved from the beginning of the round until step L-2, the robber has no chance to survive and is caught after visiting all leaves.

Since all rounds are independent, the expected number of rounds needed to capture the robber using this strategy is d^{L-1} , and thus

$$ct_i \le d^{L-1}(2L+2(d-1)) - L - (d-1),$$
(25)

since in the last round the cop does not have to return to the root (and so he saves L moves), and he has to visit only half of the leaves (in expectation) before catching the robber (and so he saves another $2(d-1) - 2\frac{d}{2} = d - 1$ moves, in expectation).

For the lower bound, we provide a strategy for the robber against which any cop will need at least a certain number of rounds, in expectation. The robber strategy depends on the cop's moves and can be briefly described as follows: the robber always tries to be (after his move) at distance 2 from the cop. As a result, the distance between players is never larger than 3. Moreover, the robber is trying to stay at the layer above the cop, if it is possible. Let us now describe the robber strategy in more detail.

- (1) For t = 0. After the cop decides to start at X_0 , the robber selects a vertex Y_0 at distance 2 from the cop.
 - (a) If X_0 is located at layer $i \ge 2$, then Y_0 is the unique vertex at the layer i 2.
 - (b) If X_0 is at the first layer, then the robber chooses (uniformly at random) a vertex that is also at the first layer but is different from X_0 .
 - (c) Finally, if X_0 is the root of $T_{d,L}$, then the robber chooses (uniformly at random) any vertex at the second layer.
- (2) For $t \ge 1$. The cop moves from X_{t-1} to X_t , the robber is at Y_{t-1} , and is about to move. There are a number of possibilities to deal with.
 - (a) $dist(X_t, Y_{t-1}) = 0$: the game ends.
 - (b) $dist(X_t, Y_{t-1}) = 1$ and no neighbour of Y_{t-1} is at distance 2 from X_t (the robber is at a leaf): the robber stays at the same vertex; that is, $Y_t = Y_{t-1}$.
 - (c) $dist(X_t, Y_{t-1}) = 1$ and there is a neighbour of Y_{t-1} at distance 2 from X_t : the robber chooses (uniformly at random) a vertex at distance 2 from X_t that is as close to the root as possible.
 - (d) $dist(X_t, Y_{t-1}) = 2$: the robber does nothing; that is, $Y_t = Y_{t-1}$.
 - (e) $dist(X_t, Y_{t-1}) = 3$: there is a unique neighbour of Y_{t-1} at distance 2 from X_t ; the robber goes there.

It is easy to check that, under this strategy, the distance between the cop and the robber never becomes greater than 3.

Assume that the robber uses the randomized strategy described above; we will show that, even if the cop is aware of this, the capture time will be $\Omega(n \log n)$ and so $ct_i(G)$ will be of at least the same order. Observe that the the robber will only be caught in a leaf. Moreover, any

optimal cop strategy must start either at the root or at a neighbour of the root, as otherwise the robber chooses a vertex above the cop and the cop is forced to move towards the root. If the cop starts at the root, then he catches the robber on a leaf if, when in layers $0 \le i \le L-2$, he chooses always the subtree of the robber. The advantage of starting at a neighbour of the root is this: since the cop knows the strategy used by the robber, he infers that the robber is in one of the d-1 other subtrees (not d, as before). This is a much bigger advantage comparing to the additional step back to the root. Hence, this strategy is slightly better and we will consider only this one. (Of course, this applies to the first round of moves only, so starting from the root has exactly the same asymptotic expected capture time.) Note that the probability of choosing the right subtree after going back to the root is $\frac{1}{d-1} \cdot \left(\frac{1}{d}\right)^{L-2}$, since at consecutive layers there is no possibility to obtain partial information about the position of the robber except by checking leaves. The cop does not necessarily have to check all leaves (although this is clearly the best strategy), and thus in order to get a lower bound we will not count the time it takes to check these leaves (we count only the time it takes him to check one leaf). Also, after having exploited all leaves of a preleaf (we can assume the cop did this, since we do not count these extra steps), the cop has to turn back to the root to continue exploiting other subtrees, as otherwise the robber will never be caught.

By the same argument, avoiding the subtree the cop comes from, the probability that in the next sequence of steps from the root to a leaf the cop catches the robber is again $\frac{1}{d-1}(\frac{1}{d})^{L-2}$. Since one way to one leaf and back takes at least 2L steps, the expected capture time for any cop strategy is at least

$$ct_i(G) \ge 2L \cdot (d-1) \cdot d^{L-2} - L, \tag{26}$$

since in the last round the cop does not have to get back to the root. Thus, combining (25) and (26), we see that $ct_i(G) = \Theta(Ld^L) = \Theta(n \log n)$.

Proof of Theorem 6.5. We consider the drunken robber performing a random walk on $G = T_{d,L}$, starting from a vertex chosen uniformly at random. The lower bound follows from Lemma 5.1, since $\Delta(G) = d + 1$, $\delta(G) = 1$, and c(G) = 1. We have

$$dct_i(G) \ge \frac{n-1}{7e \cdot (d+1)} = \Omega(n).$$
(27)

For an upper bound on $dct_i(G)$, we analyze the expected capture time of a cop standing still at the root vertex. Denote by e_j the expected capture time if the robber starts at level j (the root is considered to be at level 0). By definition, $e_0 = 0$, $e_L = 1 + e_{L-1}$ and

$$e_j = 1 + \frac{1}{d+1}e_{j-1} + \frac{d}{d+1}e_{j+1}$$

for $1 \leq j \leq L-1$. Since $e_{L-1} = 1 + \frac{d}{d+1}(1+e_{L-1}) + \frac{1}{d+1}e_{L-2}$, we have $e_{L-1} = 2d+1+e_{L-2}$. Similarly, $e_{L-2} = 2d^2 + 2d + 1 + e_{L-3}$, and in general

$$e_j = 2\sum_{k=0}^{L-j} d^k - 1 + e_{j-1}$$

for $1 \leq j \leq L - 1$. Thus,

$$e_{1} = 2\sum_{k=0}^{L-1} d^{k} - 1,$$

$$e_{2} = 2\sum_{k=0}^{L-2} d^{k} - 1 + 2\sum_{k=0}^{L-1} d^{k} - 1,$$

$$e_{L-1} = 2\sum_{r=1}^{L-1} \sum_{k=0}^{r} d^{k} - (L-1) = 2\sum_{r=1}^{L-1} \frac{d^{r+1} - 1}{d - 1} - L + 1$$

and,

$$e_L = 2\sum_{r=1}^{L-1} \frac{d^{r+1} - 1}{d - 1} - L + 2 = \frac{2}{d - 1} \sum_{r=2}^{L} d^r - \frac{2L - 2}{d - 1} - L + 2$$

$$= \frac{2d^{L+1} - 2}{(d - 1)^2} - \frac{2 + 2d}{d - 1} - \frac{2L - 2}{d - 1} - L + 2$$

$$= \frac{2d^{L+1} - 2}{(d - 1)^2} - \frac{2d + 2L}{d - 1} - L + 2.$$

Since $e_i \ge e_{i-1}$ for all $1 \le i \le L$,

$$dct_i(G) \le e_L = O(n). \tag{28}$$

Combining (27) with (28), we obtain $dct_i(G) = \Theta(n)$, and the proof is complete.

6.3. Grids. In this subsection, we investigate the square grid $P_N \Box P_N$. The result can be easily generalized to rectangle grids. The adversarial robber case seems to be non-trivial. Our upper bound follows from the general upper bound provided in Lemma 5.2. We have no good lower bound so determining the order of $ct_i(P_N \Box P_N)$ for a grid remains an open problem. We do better in the drunk robber case, but this can also be improved.

Theorem 6.7. Let $P_N \Box P_N$ be the square $N \times N$ -grid with $n = N^2$ vertices. Then

 $ct_i(P_N \Box P_N) = O(n^{3/2} 5^{\sqrt{n}}).$

Proof. Since D = 2N, $\hat{T} = N - 1$, $\Delta = 4$, it follows from Lemma 5.2 that

$$ct_i(P_N \Box P_N) \le (3N-1)n5^{N-1} = O(n^{3/2}5^{\sqrt{n}}),$$

and the result holds.

Theorem 6.8. Let $P_N \Box P_N$ be the square $N \times N$ -grid with $n = N^2$ vertices. Then

$$\Omega(n) = dct_i(P_N \Box P_N) = O(n \log n).$$

Proof. Since $c(P_N \Box P_N) = 2$, $\Delta = 4$, and $\delta = 2$, it follows from Lemma 5.1 that $dct_i(P_N \Box P_N) \ge \frac{n}{28e} = \Omega(n)$ and thus the lower bound follows. The upper bound will be obtained by the following cop strategy σ_0 : both cops start at the

The upper bound will be obtained by the following cop strategy σ_0 : both cops start at the lower left corner of the grid and stay there for the duration of the game. Capture will take place when the drunk robber reaches the corner. Take any two vertices $x, y \in V$. Without loss of generality we can assume that the grid is a subgrid of the integer lattice, each edge being of unit length. For a random walk on this subgrid, the expected time to go from x to y and back to x

is the *commute time* between x and y; we will denote it by $\phi_{x,y}$. By Corollary 2.21 of [36], the commute time for any vertices x, y is

$$\phi_{x,y} = \gamma R(x,y),\tag{29}$$

where $\gamma = 2|E|$ and R(x, y) is the *effective resistance* from x to y, i.e., the resistance of the grid when it is considered as an electrical network with input vertex x, output vertex y and each edge having resistance of one Ohm. Each vertex of the grid has degree at most 4; hence

$$\gamma \le 4N^2 = 4n. \tag{30}$$

Moreover, by Proposition 2.15 of [36], we have the following result: there exists a positive constant c such that, for any vertices x, y of the integer grid which are at distance k, we have

$$\frac{1}{c}\log k \le R(x,y) \le c\log k.$$
(31)

Hence, for an $\sqrt{n} \times \sqrt{n}$ grid, $\phi_{x,y} \leq c'n \log n$ for some constant c' > 0. In particular, if we denote by u the lower left corner, for any vertex z corresponding to the starting position of the robber, $\phi_{u,z} = O(n \log n)$. Since the commute time is an upper bound for the expected capture time having both cops standing still at u, the upper bound follows.

Remark. We showed an upper bound of $O(n \log n)$ but we conjecture that, in fact, the lower bound is the right one; that is, $dct_i(P_N \Box P_N) = \Theta(n)$. The cop's strategy of standing still is not good enough to achieve it but running on a grid (in a smart way) should do the job. Suppose that both cops start at the right-upper corner. By an averaging argument, there is a row in the grid such that the probability that the robber is there (provided that he is not caught yet) is at least $1/\sqrt{n}$. Both cops go down the grid, through this row, and down to the left-bottom corner. The fact that the robber is not caught yet decreases the probability that he is close to the cops. However, the propagation of that information has the same speed as the cops so it should be true that they catch the bad guy with probability $\Omega(1/\sqrt{n})$ before they reach the opposite corner. If the robber is not caught, then they select another row (again, the one which maximizes the probability of having the robber there) and run through this row back to the original corner. They repeat this until the robber is finally caught. Since the length of each phase is $2\sqrt{n}$, we should get that the expected capture time is O(n). Unfortunately, we do not know how to overcome some technical problems with this argument so we leave it as a conjecture.

6.4. **Brooms.** In this section we consider a family of graphs which we call *brooms*. The broom graph B(c, n), with n vertices and a parameter c ($0 < c \le 1$) is illustrated in Fig. 2. It consists

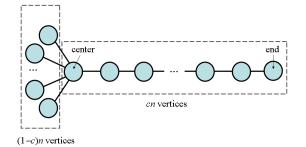


FIGURE 2. The broom graph B(c, n).

of a path with cn vertices, joined at one endpoint (the *center* of the broom) with a star of (1-c)n vertices. The *end* of the broom is the other endpoint of the path.

Bounding $ct_i(B(c, n))$ and $dct_i(B(c, n))$ is interesting as an illustration of the game-theoretic approach. Perhaps more importantly, Corollary 6.11 shows that, for large n and appropriately selected c, $F_i(B(c, n))$ can be arbitrarily close to any value in $[2, \infty)$. Note that Corollary 6.11 holds for every (sufficiently large) n, i.e., it is a property of the entire broom family.

Theorem 6.9. $dct_i(B(c,n)) = (1+o(1))\frac{c^2n}{2}$.

Theorem 6.10. $ct_i(B(c, n)) = (1 + o(1))n$.

Corollary 6.11. For any $0 < c \leq 1$,

$$F_i(B(c,n)) = \frac{ct_i(B(c,n))}{dct_i(B(c,n))} = (1+o(1))\frac{2}{c^2}$$

Hence, for every $a \in [2, \infty)$ there exists $c \in (0, 1]$ such that $F_i(B(c, n)) = (1 + o(1))a$.

Proof of Theorem 6.9. One possible strategy for the cop is the following: start at the center of the broom, wait there for one step, and then go to the end of the broom. Since the robber's position is distributed uniformly at random, and the robber has to move in every step, we have the following cases.

- (1) With probability 1 c the robber starts on a leaf of the star and is caught in O(1) steps.
- (2) With probability c the robber starts on any vertex of the path and (starting at $t \ge 2$) the cop starts moving towards the end. In this case the problem is reduced to catching a drunk robber on a path of cn vertices and this, by Theorem 6.1, takes $(1 + o(1))\frac{cn}{2}$ steps in expectation

Hence

$$dct_i(B(c,n)) \le (1-c) \cdot O(1) + c \cdot (1+o(1))\frac{cn}{2} = (1+o(1))\frac{c^2n}{2}$$

On the other hand, this is clearly the best strategy: with probability c the robber is on one of the vertices of the path and, since the vertices of the star do not help, in this case, again by Theorem 6.1, the expected time to be caught is (1 + o(1))cn/2. Hence, $dct_i(B(c, n)) = (1 + o(1))\frac{c^2n}{2}$.

Proof of Theorem 6.10. For an upper bound we assign the following strategy for the cop. He starts at the end of the broom, moves to the center and, once there, he cheks all leaves in random order without repetitions. The robber's best response is to start at a randomly selected leaf and stay there until caught (actually he could move into a different leaf or even outside of the star as long as the cop is "sufficiently distant", but this will not change expected capture time). The expected capture time under these strategies is the sum of two terms:

- (1) the cop needs cn steps to go from the end to the center;
- (2) once there, the cop will on the average need to check (1 c) n/2 leaves before he captures the robber and every such check requires two steps (one from the center to the leaf and one back), except the very last move which requires only one step.

Hence

$$ct_i(B(c,n)) \le cn + 2(1-c)n/2 = n.$$

A lower bound for $ct_i(B(c, n))$ can be established by describing a robber strategy and proving that it is optimal. Before we describe such a strategy we need some additional notation. Let us assign the "coordinate" 0 to the end of the broom and the "coordinate" cn to the center. The cop's initial position X_0 can then be written as bn, where $b \in [0, c]$ (actually this excludes the possibility that X_0 is a leaf but, as we will soon see, we need not concern ourselves with this case). Note that b is a parameter of the cop's strategy; also, the robber will observe b before he makes his first move.

Before the game starts, the robber announces that he will use the following strategy: he will go to the end of the broom with probability q = q(b) = b, and to a randomly chosen leaf with probability 1 - q. The cop is aware of this and his only reasonable responses (after having started at bn) are the following.

- (1) With probability p, the cop can go towards the end of the broom, and then back to the center to sweep all leaves.
- (2) With probability 1 p he can go to the center, sweep a randomly chosen x-fraction of the leaves (for some $x \in [0, 1]$), then move to the end of the broom, then go back to the center, sweeping all leaves (of course, for x = 1, he will have captured the robber by the time he reaches the end, at the latest; so he will not need to revisit the center).

We do not consider the possibility that the cop starts at a leaf because this does not influence the asymptotic behavior of the expected capture time; this justifies our previous claim that the cop's initial position can be parametrized by bn.

It is easily seen that the above *family* of strategies (parametrized by (b, p, x)) guarantees capture (of course capture may take place before the full schedule is executed). Note that if c is exactly 1, we have a path, and $ct_i(B(c, n)) = (1 + o(1))n$. Also, if b is exactly 0, the cop starts at the end of the broom, and the robber's only reasonable strategy is to hide at a randomly chosen leaf. In this case, the expected capture time is also (1 + o(1))n. Excluding these cases from the following analysis, we can break down the expected capture time into the following cases.

R starts at	C moves towards	Prob.	Distance Travelled
end	end	bp	bn
a leaf	end	(1-b)p	$\left(b+c+(1-c)\right)n$
end	center	$b\left(1-p\right)$	((c-b) + 2x(1-c) + c)n
a leaf	center	$(1-b)\left(1-p\right)x$	$\left(\left(c-b\right)+x(1-c)\right)n$
a leaf	center	(1-b)(1-p)(1-x)	((c-b) + (2x(1-c) + 2c + (1-c))))n

TABLE 1. The possible ways in which the robber can be captured.

The case in which the robber hides in the leaves and the cop starts by moving towards the center is broken down to two subcases (and hence requires two rows in the above table).

- (1) In the first subcase, the cop checks an x-fraction of the leaves and captures the robber, *before* visiting the end of the broom. This happens with probability x and the average number of leaves checked is $x \cdot (1-c) \cdot n/2$.
- (2) In the second subcase, the cop checks x-fraction of the leaves, fails to capture the robber, visits the end of the broom and then returns to check all the leaves (and so capture the robber with certainty). This happens with probability 1 x and the number of leaves checked is $x \cdot (1 c) \cdot n$ during the first visit and $(1 c) \cdot n/2$ (on the average) during the second visit.

The expected capture time for a given value of c is $E(T) = (1 + o(1))f_c(p, b, x) \cdot n$ and $f_c(p, b, x) \cdot n$ is obtained by multiplying the entries of the last two columns of Table 1, adding

and performing some algebra. We finally get

$$f_{c}(b, p, x) = (-1 + b + c + p - bc - bp - cp + bcp) x^{2} + (1 + b - 3c - p + bc - bp + 3cp - bcp) x + (2c - 2b + 2bp - 2cp + 1)$$

Hence $f_c(b, p, x)$ is a quadratic function in x, and (after some factorizations) can be rewritten as follows: $f_c(b, p, x) = a_2 x^2 + a_1 x + a_0$, with

$$a_{2} = -(1-p)(1-b)(1-c)$$

$$a_{1} = (1-p)(1-3c+bc+b)$$

$$a_{0} = 2(1-p)(c-b) + 1.$$

Since a_2 is negative (unless p = 1, where the whole function is zero), the parabola is downward concave, and thus it achieves its minimum either at x = 0 or at x = 1. If x = 0, $f_c(b, p, x) = a_0 = 1 + 2(1 - p)(c - b) \ge 1$. If x = 1, $f_c(b, p, x) = a_2 + a_1 + a_0 = 1$, and thus the minimum is achieved there. Thus, $ct_i(B(c, n)) \ge (1 - o(1))n$; this, together with the upper bound, shows that the robber strategy is optimal and that $ct_i(B(c, n)) = (1 + o(1))n$.

Remark. The broom B(c, n) is a combination of the path P_n and the star S_N : high c values make B(c, n) more like a path and low values more like a star. Accordingly, high c values bring $F_i(B(c, n))$ closer to $F_i(P_n) = 2$ and low values increase $F_i(B(c, n))$ unboundedly, which is similar to the behavior of $F_i(S_N)$ for large N.

7. The "Infinite Speed" Robber

In this section we change the rules of the game slightly. Suppose the robber is still invisible but now is endowed with "infinite speed". We remark that in the classic game of cops and (visible) robber the cop number can have unbounded increase, if the robber is given additional (finite) speed: in [21] it is proved that for an $n \times n$ -grid the cop number is $\Omega(\sqrt{\log n})$ (and, of course, O(n)) if the robber has speed s = 2.

Here we are interested in iCOD for an "infinite-speed robber", where we use the term "infinite speed" for brevity. What we actually assume is that the robber has speed $s \in \mathbb{N}$, i.e., during his turn he can traverse at most s edges (as long as he does not go through a vertex containing a cop) and we examine what happens in the limit when s tends to infinity. Let us note that the adversarial robber can choose to traverse fewer edges or even stay in place. As for the drunk robber, he simply performs s steps of a random walk on G; if during one of these steps he runs into a cop, he is captured. Finally, the cops will still have unit speed.

Let us denote by c(G, s) the minimum number of unit-speed cops required to capture on G(G is still assumed to be connected) the visible adversarial robber moving at speed s. By the argument used in the proof of Theorem 2.1, c(G, s) is also the minimum required number of cops for the *invisible* robber. Let us use $ct_i(G, s)$ to denote the expected capture time given that c(G, s) unit-speed cops chase an invisible, adversarial robber of speed s; $dct_i(G, s)$ and $F_i(G, s)$ are defined similarly. Obviously we have c(G, 1) = c(G), $ct_i(G, 1) = ct_i(G)$, $dct_i(G, 1) =$ $dct_i(G)$, $F_i(G, 1) = F_i(G)$. We are interested in the limits

$$\lim_{s \to \infty} ct_i(G, s), \qquad \lim_{s \to \infty} dct_i(G, s), \qquad \lim_{s \to \infty} F_i(G, s)$$

In the case of drunk robber, it is actually quite easy to find $\lim_{s\to\infty} dct_i(G, s)$. Suppose C has c(G, s) cops, and he keeps them stationary at some vertices $u_1, u_2, \ldots, u_{c(G,s)}$. As s becomes large, the robber essentially performs a random walk on G with u_i ($i \in [c(G, s)]$) being absorbing vertices. Since a random walker visits every vertex of G in finite expected time, the probability

that the robber will hit an absorbing state during the first turn (conditional on *not* starting at absorbing state) approaches 1 as $s \to \infty$. Hence $\lim_{s\to\infty} dct_i(G,s) = \frac{n-c(G,n)}{n}$.

Next let us note that, for the adversarial robber, s does not need to increase all the way to infinity. With s = |V| = n, the robber can in one turn reach any vertex in G. In other words $\lim_{s\to\infty} ct_i(G,s) = ct_i(G,n)$. In short,

$$\lim_{s \to \infty} F_i(G,s) = \frac{\lim_{s \to \infty} ct_i(G,s)}{\lim_{s \to \infty} dct_i(G,s)} = \frac{ct_i(G,n)}{\frac{n-c(G,n)}{n}} = \frac{n}{n-c(G,n)}ct_i(G,n).$$

Hence we now must study $ct_i(G, n)$. Let us first establish that $ct_i(G, n)$ exists. The game theoretic analysis of Section 4 holds for any value of s; a feasible robber strategy now specifies (probabilities on) moves which traverse at most s edges without crossing a cop-occupied vertex. Hence $ct_i(G, n)$ is well defined.

It is easy to see that $\lim_{s\to\infty} F_i(G, s)$ can take any value in N. For example, for the path P_n we see immediately that $\lim_{s\to\infty} F_i(P_n, s) = \lim_{s\to\infty} \frac{n}{n-1}ct_i(P_n, s) = n$. As an additional example, let us consider $\lim_{s\to\infty} F_i(S_N, s)$ on the star S_N . When CiR is played on S_N , the adversarial infinite-speed robber can move to any leaf in his turn; hence he has more options than the unit-speed robber, who must remain in his original vertex for the entire game. However, let C control a single cop, who starts at vertex 0, searches a randomly selected leaf (with repetitions) at odd times and returns to 0 at even times. It is easy to see that this strategy is optimal and its expected capture time (i.e., $ct_i(G, s)$) is (for any $s \ge 2$):

$$ct_i(G,s) = \left(\sum_{t=1}^{\infty} \left(\frac{N-1}{N}\right)^{t-1} \frac{1}{N} (2t-1)\right) - 1 = 2N - 1.$$

(One time step is subtracted because after capture the cop does not need to return to vertex 0.) For the drunk robber we will have (for all s): $dct_i(G, s) = \frac{N}{N+1}$. Hence, recalling that n = N+1,

$$\lim_{s \to \infty} F_i(S_N, s) = \frac{(2N - 1) \cdot (N + 1)}{N} = \Theta(n).$$

The example of the infinite speed robber on S_N illustrates an additional interesting point. Recall the graph search (GS) game [46]. Similarly to CiR, GS involves a team of searchers (cops) and a fugitive (robber) who is invisible, adversarial and infinitely fast [22]. GS and CiR differ in one respect: in GS the fugitive is assumed to reside in the edges, not the vertices of G. But there are GS versions of node search and mixed search. Furthermore, in "classical" GS the cops are not restricted to move along edges; but there is a variant of GS, called internal search, in which this restriction is imposed. Let us simply state, without giving details, that the capture mechanism of CiR is equivalent to that of internal mixed GS (the interested reader can check this fact using [22] and the references therein).

We denote by $c_i^{\infty}(G)$ the minimum number of cops required to capture the invisible, adversarial and infinitely fast robber on G; we denote by s(G) the minimum number of searchers required to guarantee capture of the fugitive in G, using internal mixed search. One would assume that these two games are equivalent and that $s(G) = c_i^{\infty}(G)$. However this is not the case: in the S_N example we have $c_i^{\infty}(S_N) = 1 < 2 = s(S_N)$. Hence, at least for some graphs, we can have $c_i^{\infty}(G) < s(G)$. The reason for this is that in GS the fugitive is assumed to know in advance the *entire* itinerary of the searchers (i.e., he is *omniscient*), while in CiR the robber only knows the past cop moves (and it suffices that the cops have a strategy that guarantees capture in finite time with probability one, not to have a strategy that catches the robber in finite number of steps.)

8. CONCLUSION

We have examined CiR, the invisible-robber version of the CR game. Our main interest was in the cost of drunkenness $F_i(G)$ which, as we have shown, exists for every graph G and can get arbitrarily close to any value in $[2, \infty)$. To establish these results we have used concepts from game theory and the theory of partially observable Markov decision processes. For several families of graphs including stars, d-regular trees and grids we found (almost) exact bounds, and moreover we gave general upper and lower bounds. Finally, we have briefly examined the CiR variant in which the robber is *infinitely fast* and we have found, somewhat surprisingly, that the corresponding cop number $c_i(G)$ can be smaller than the (internal mixed) search number s(G). Our work can be extended in several wave. We first state some onen problems

Our work can be extended in several ways. We first state some *open problems*.

- (1) For a general graph G prove: $|V(G)| \ge 2 \Rightarrow F_i(G) \ge 2$. We would like to know whether this is true because we have not found any graph G with both $|V(G)| \ge 2$ and $F_i(G) < 2$.
- (2) We want to characterize graphs by their c(G) and $F_i(G)$ values. For instance: given $n \in \mathbb{N}$ and $a, b \in \mathbb{R}$ characterize the set

$$\{G : c(G) = n \text{ and } F_i(G) \in [a, b]\}.$$

This can be seen as a refinement of the well known characterization of graphs with c(G) = 1.

- (3) For the square grid, find asymptotically exact values of $ct_i(P_N \Box P_N)$ and $dct_i(P_N \Box P_N)$. We have obtained a subexponential upper bound on $ct_i(P_N \Box P_N)$ but we have not been able to find a nontrivial lower bound. For $dct_i(P_N \Box P_N)$ we showed the upper bound of $O(n \log n)$ but we conjecture that, in fact, $dct_i(P_N \Box P_N) = \Theta(n)$, as discussed in the Remark right after the proof of Theorem 6.8.
- (4) Characterize the set

$$\{a: \exists G \text{ such that } F_i(G) = a\}.$$

As mentioned, $F_i(G)$ can get arbitrarily close to any value in $[2, \infty)$. On the other hand, there are values in $[2, \infty)$ which cannot be actually achieved by $F_i(G)$ (for example $F_i(G)$ cannot equal an irrational number).

- (5) Find necessary and sufficient conditions for $c(G) = c_i^{\infty}(G)$. The equality holds for paths, stars and cliques; for what other types of graphs does it hold?
- (6) Find necessary and sufficient conditions for $c_i^{\infty}(G) = s(G)$, where s(G) is the internal mixed search number of G.

Finally, we list several *future research directions*.

- (1) We have obtained tight bounds on $F_i(G)$ for paths, cycles, cliques, trees and grids. Can similar bounds be obtained for additional graph families (e.g., planar, bipartite, series-parallel, chordal, high girth, geometric)? What about random graphs?
- (2) The use of *algorithms* becomes necessary for graphs which cannot be treated analytically. We want to develop *tractable* algorithms for the computation of $ct_i(G)$, $dct_i(G)$, $F_i(G)$ and also of optimal search strategies. It is well established in the literature that exact algorithms are computationally intractable; hence we intend to develop approximate algorithms, along with performance guarantees.

- (3) In the drunk case, even a single immovable cop is enough to catch the robber on any graph. Using either analytical methods or the algorithms mentioned in the previous item, it will be interesting to compare $ct_i(G)$ to the time needed by one cop to catch the drunk robber on G, for various families of G.
- (4) We have studied the cost of drunkenness under the "standard" random walk assumption which (in our opinion) is a good description of "drunk" and unpredictable behavior. An alternative is the "lazy" random walk (the robber can move to any neighboring vertex or stay in his current vertex, all with equal probability). We expect that results under this assumption will generally be similar to the ones we have obtained for the standard random walk; however, we have also noticed certain differences which require careful and, perhaps, lengthy analysis. Hence we defer this study to a future paper.
- (5) Another assumption which we have used is that the drunk robber's initial position is uniformly distributed on the graph vertices. This assumption models the situation where the cops and the robber enter the graph at the same time. Alternatively, one can assume that the robber has been random-walking in the graph a long time before the cops entered; hence his initial position follows the equilibrium distribution. Once again, we believe that (a) this assumption will not change radically the nature of the problem, but (b) the required analysis is sufficiently different to merit further research.
- (6) Finally, while we have studied the cost of drunkenness, our results can also be used to initiate a study (for both the adversarial and drunk variants) of the cost of invisibility. This can be expressed by the ratios $\frac{ct_i(G)}{ct(G)}$, $\frac{dct_i(G)}{dct(G)}$, the behaviour of which we will study in the future.

Acknowledgement: We thank D.M. Thilikos (several discussions with him led us to the study of the CiR game) and A. Gurel-Gurevich (he provided help with Theorem 4.2). Let us note that we were introduced to COD problems during the Dagstuhl Seminar 11071 on *Theory and Applications of Graph Searching Problems* (GRASTA 2011) (for more details see http://drops.dagstuhl.de/volltexte/2011/3153/). The second and third authors gratefully acknowledge support from NSERC, MPrime, and Ryerson University.

References

- M. Adler, H. Racke, N. Sivadasan, C. Sohler, and B. Vocking, *Randomized pursuit-evasion in graphs*, Lecture Notes in Computer Science 2380 (2002), 901–912.
- 2. B. Alspach, Searching and sweeping graphs: a brief survey, Le Matematiche 59 (2006), no. 1–2, 5–37.
- T. Bewley and E. Kohlberg, *The asymptotic theory of stochastic games*, Mathematics of Operations Research 1 (1976), no. 3, 197–208.
- 4. K.G. Binmore, Game theory: a very short introduction, vol. 173, Oxford University Press, USA, 2007.
- 5. B. Bollobás, G. Kun, and I. Leader, Cops and robbers in a random graph, preprint (2012).
- 6. A. Bonato and R. Nowakowski, The game of cops and robbers on graphs, AMS, 2011.
- A. Bonato, P. Prałat, and C. Wang, Network security in models of complex networks, Internet Mathematics 4 (2009), 419–436.
- 8. A. Bonato and B. Yang, A survey of graph searching, Springer, 2011.
- J. Chalopin, V. Chepoi, N. Nisse, and Y. Vaxès, Cop and robber games when the robber can hide and ride, Arxiv preprint arXiv:1001.4457 (2010).
- T.H. Chung and J.W. Burdick, A decision-making framework for control strategies in probabilistic search, IEEE International Conference on Robotics and Automation. ICRA, IEEE, 2007, pp. 4386–4393.
- 11. _____, Multi-agent probabilistic search in a sequential decision-theoretic framework, IEEE International Conference on Robotics and Automation. ICRA, IEEE, 2008, pp. 146–151.

- T.H. Chung, G.A. Hollinger, and V. Isler, Search and pursuit-evasion in mobile robotics, Autonomous Robots 31 (2011), no. 4, 299–316.
- N. Clarke, The effects of replacing cops and searchers with technology, Master's thesis, Dalhousie University, 1999.
- 14. N.E. Clarke, A game of cops and robber played with partial information, Congressus numerantium 166 (2004), 145–159.
- 15. _____, A witness version of the cops and robber game, Discrete Mathematics **309** (2009), no. 10, 3292–3298.
- 16. N.E. Clarke and E.L. Connon, Cops, robber, and alarms, Ars Combinatoria 81 (2006), 283–296.
- 17. N.E. Clarke and R.J. Nowakowski, Cops, robber, and photo radar, Ars Combinatoria 56 (2000), 97–104.
- 18. ____, Cops, robber and traps, Utilitas Mathematica 60 (2001), 91–98.
- 19. H. Everett, *Recursive games*, Contributions to the Theory of Games 3 (1957), 47–78.
- 20. J.A. Filar and K. Vrieze, Competitive Markov decision processes, Springer Verlag, 1997.
- F.V. Fomin, P.A. Golovach, J. Kratochvíl, N. Nisse, and K. Suchan, Pursuing a fast robber on a graph, Theoretical Computer Science 411 (2010), no. 7-9, 1167–1181.
- F.V. Fomin and D.M. Thilikos, An annotated bibliography on guaranteed graph searching, Theoretical Computer Science 399 (2008), no. 3, 236–245.
- O. Gurel-Gurevich, Pursuit-evasion games with incomplete information in discrete time, International Journal of Game Theory 38 (2009), no. 3, 367–376.
- G. Hollinger, A. Kehagias, and S. Singh, Probabilistic strategies for pursuit in cluttered environments with multiple robots, IEEE International Conference on Robotics and Automation, ICRA, IEEE, 2007, pp. 3870– 3876.
- G. Hollinger, S. Singh, J. Djugash, and A. Kehagias, *Efficient multi-robot search for a moving target*, The International Journal of Robotics Research 28 (2009), no. 2, 201.
- V. Isler, S. Kannan, and S. Khanna, Randomized pursuit-evasion with local visibility, SIAM Journal on Discrete Mathematics 20 (2007), no. 1, 26–41.
- V. Isler and N. Karnad, The role of information in the cop-robber game, Theoretical Computer Science 399 (2008), no. 3, 179–190.
- 28. D.V. Jeliazkova, Aspects of the cops and robber game played with incomplete information, Master's thesis, Acadia University, 2006.
- 29. A. Kehagias and P. Prałat, Some remarks on cops and drunk robbers, Arxiv preprint arXiv:1106.2414 (2011).
- A. Krausz and U. Rieder, Markov games with incomplete information, Mathematical Methods of Operations Research 46 (1997), no. 2, 263–279.
- H. Lau, S. Huang, and G. Dissanayake, Optimal search for multiple targets in a built environment, IEEE/RSJ International Conference on Intelligent Robots and Systems, IROS, IEEE, 2005, pp. 3740–3745.
- 32. _____, Discounted mean bound for the optimal searcher path problem with non-uniform travel times, European journal of operational research **190** (2008), no. 2, 383–397.
- M.L. Littman, A.R. Cassandra, and L.P. Kaelbling, Efficient dynamic-programming updates in partially observable Markov decision processes, Tech. Report CS-95-19, Comp. Science Dep., Brown University, 1996.
- W.S. Lovejoy, A survey of algorithmic methods for partially observed Markov decision processes, Annals of Operations Research 28 (1991), no. 1, 47–65.
- T. Luczak and P. Prałat, Chasing robbers on random graphs: zigzag theorem, Random Structures and Algorithms 37 (2010), 516–524.
- 36. R. Lyons and Y. Peres, *Probability on trees and networks*, Cambridge University Press. In preparation. Current version available at http://php.indiana.edu/~rdlyons/prbtree/book.pdf, 2008.
- 37. J.F. Mertens, Stochastic games, Handbook of game theory with economic applications 3 (2002), 1809–1832.
- J.F. Mertens and A. Neyman, *Stochastic games*, International Journal of Game Theory 10 (1981), no. 2, 53–66.
- G.E. Monahan, A survey of partially observable Markov decision processes: Theory, models, and algorithms, Management Science 28 (1982), no. 1, 1–16.
- A. Neyman and S. Sorin, Stochastic games and applications, NATO Science Series C, vol. 570, Springer, 2003.
- A.S. Nowak, Universally measurable strategies in zero-sum stochastic games, The Annals of Probability 13 (1985), no. 1, 269–287.

- R. Nowakowski and P. Winkler, Vertex-to-vertex pursuit in a graph, Discrete Mathematics 43 (1983), no. 2-3, 235–239.
- S.C.W. Ong et al., Planning under uncertainty for robotic tasks with mixed observability, The International Journal of Robotics Research 29 (2010), no. 8, 1053.
- 44. M. Orkin, An approximation theorem for infinite games, Proc. Amer. Math. Soc 36 (1972), no. 1, 212–216.
- 45. _____, Recursive matrix games, Journal of Applied Probability 9 (1972), no. 4, 813–820.
- 46. T. Parsons, *Pursuit-evasion in a graph*, Lecture Notes in Mathematics, pp. 426–441, Springer, 1978.
- S.D. Patek, Partially observed stochastic shortest path problems with approximate solution by neurodynamic programming, IEEE Transactions on Systems, Man and Cybernetics, Part A: Systems and Humans 37 (2007), no. 5, 710–720.
- P. Prałat, When does a random graph have constant cop number?, Australasian Journal of Combinatorics 46 (2010), 285–296.
- 49. P. Prałat and N. Wormald, Meyniel's conjecture holds for random d-regular graphs, preprint (2012).
- 50. _____, Meyniel's conjecture holds for random graphs, preprint (2012).
- A. Quilliot, Jeux et pointes fixes sur les graphes, these de 3eme cycle, Ph.D. thesis, Universite de Paris VI, 1985, pp. 131–145.
- 52. T.E.S. Raghavan and J.A. Filar, *Algorithms for stochastic games a survey*, Mathematical Methods of Operations Research **35** (1991), no. 6, 437–472.
- L.S. Shapley, *Stochastic games*, Proceedings of the National Academy of Sciences of the United States of America **39** (1953), no. 10, 1095.
- 54. S. Singh and V. Krishnamurthy, The optimal search for a Markovian target when the search path is constrained: the infinite-horizon case, IEEE Transactions on Automatic Control 48 (2003), no. 3, 493–497.
- E.J. Sondik, The optimal control of partially observable Markov processes over the infinite horizon: Discounted costs, Operations Research 26 (1978), no. 2, 282–304.
- L.D. Stone, *Theory of optimal search*, Military Applications Section, Operations Research Society of America, 1989.
- 57. ____, What's happened in search theory since the 1975 Lanchester Prize?, Operations Research **37** (1989), no. 3, 501–506.
- 58. A. Tang, Zero visibility cops, Master's thesis, Dahlousie University, 2004.
- 59. R. Tosic, Vertex-to-vertex search in a graph, Graph Theory (Dubrovnik 1985), 1985, pp. 233–237.
- R. Vidal, O. Shakernia, H.J. Kim, D.H. Shim, and S. Sastry, Probabilistic pursuit-evasion games: theory, implementation, and experimental evaluation, IEEE Transactions on Robotics and Automation 18 (2002), no. 5, 662–669.
- N. Vieille, Stochastic games: Recent results, Handbook of game theory with economic applications 3 (2002), 1833–1850.
- E.M. Wong, F. Bourgault, and T. Furukawa, Multi-vehicle Bayesian search for multiple lost targets, IEEE International Conference on Robotics and Automation, ICRA, IEEE, 2005, pp. 3169–3174.

DEPARTMENT OF MATHEMATICS, PHYSICS AND COMPUTER SCIENCES, ARISTOTLE UNIVERSITY OF THES-SALONIKI, THESSALONIKI GR54124, GREECE

E-mail address: kehagiat@auth.gr

DEPARTMENT OF MATHEMATICS, RYERSON UNIVERSITY, TORONTO, ON, CANADA, M5B 2K3 E-mail address: dmitsche@ryerson.ca

DEPARTMENT OF MATHEMATICS, RYERSON UNIVERSITY, TORONTO, ON, CANADA, M5B 2K3 *E-mail address*: pralat@ryerson.ca