The Status of Developments in the Theory of Stochastic Duels - II

C. J. Ancker, Jr.

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ABSTRACT

This paper contains a brief outline of the history and the principal features of the Theory of Stochastic Duels, as well as the major analytical results to date. Areas for future research and possible fields of application are also considered. The connection with other models of combat, such as Lanchester's equations and games of strategy, is discussed. An annotated bibliography is included.
I. INTRODUCTION

There have been many attempts in the past to come to grips with the problem of an analytical formulation of combat operations. In modern times, apparently the first serious analysis was made by Frederick William Lanchester [1] in 1916. Essentially, Lanchester's equations deal with the losses on opposing sides where large numbers are involved and where various assumptions about the loss rates are made. This, then, is a macroscopic view. Another major combat model uses game theoretic techniques and is exemplified by Dresher's book [2]. The essential feature of this model is the choice of an optimal course of action. That is, the major concern in game theory models is decision-making prior to the beginning of the fire fight. There are other mathematical analyses of combat in the literature (many of which are very special and apply only to particular situations), but these are perhaps the two best-known and best-developed. In any event, they illustrate the scope of such analyses and serve quite well as bench marks for orienting ourselves in the following discussion.

Von Clausewitz [3] remarked long ago that "war is nothing but the duel on a larger scale." At any rate, it is in this spirit that we shall proceed. As we shall see presently, the Theory of Stochastic Duels is concerned with the microscopic features of combat such as individual kill probabilities, time between rounds fired, ammunition limitations, cover, concealment, surprise, mobility and so forth. This is in sharp distinction to Lanchester's theory, which aggregates all these effects. However, these two viewpoints are not

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1Numbers in brackets [] refer to entries in the List of References at the end.
antithetical and, in fact, as has been shown in \{6\}^{2}, one may proceed from
the microscopic to the macroscopic. The point is that microscopic parameters
and variables are by far the most easily measured and verified, and consequently
a theoretical relationship with the macroscopic helps to interpret and lend
credence to the macroscopic results. More will be said on this later. Also,
we are concerned only with the progress of the fire fight after it begins, that
is, after the prior tactical and strategic decisions have been made. This
contrasts with games of strategy, which are primarily concerned with choices
of courses of action. Again, however, we shall see at least an embryonic
relationship between these two viewpoints \{5\}.

The author first conceived of developing a theoretical structure for
simple combat situations resembling one-versus-one duels in 1955 while employed
by the Operations Research Office of Johns Hopkins University (now the Research
Analysis Corporation). This interest was doubly motivated: First, he was
struggling with a complicated problem involving combat between small infantry
units and small armored units; the extreme complexity of this situation led him
to seek an elementary model which might conceivably be attacked analytically
with some success and then used as a building block to construct models of more
complicated situations. As a second motivating force, it came to the author's
attention at about that time that the Operations Research Office was comparing
and evaluating certain weapon systems by simulated one-versus-one duels
run on a hand-computation Monte Carlo basis using field data. The great
gain in efficiency if an analytical solution were possible was obvious.

^{2}Numbers in braces \{\} refer to the Annotated Bibliography on Stochastic Duels
at the end.
Consequently, the author and a colleague, G. Trevor Williams, started an investigation which has been continued on an intermittent basis ever since. The first general results were presented at the Fourth Annual Meeting of the Operations Research Society of America in Washington, D.C., on 11 May 1956. In 1963 another colleague, A. V. Gafarian, became interested and has since made important contributions. In the last year or so, the Indian analysts Jaiswal, Bhashyam, and Singh {14}, {15} have made interesting and novel studies which are to be published soon. Groves {11} and Schoderbek {1}, {2} have also contributed to the basic theory. An annotated bibliography of all published papers and reports on the theory known to the author is given at the end of this paper.

II. THE MODEL AND SUMMARY OF PRINCIPAL RESULTS

A. The Fundamental Duel and the Limited Fundamental Duel.

Figure 1 is a schematic representation of the fundamental model of the duel. It consists of two contestants, A and B, who fire at each other with

![Figure 1. The Fundamental Model of the Duel and Some Modifications](image-url)
fixed kill probabilities $p_A$ and $p_B$ respectively until one or both are hit. The duelists begin simultaneously with unloaded weapons and fire at intervals of time that are either random and characterized by continuous probability density functions, $f_A(t)$ and $f_B(t)$, or are constants, $a_1$ and $b_1$, for A and B respectively. Both contestants have unlimited ammunition supplies and unlimited time to score a kill.

The general solution to the continuous-firing-time duel and to much of what follows depends on two key concepts. The first is that this duel is mathematically equivalent to a different situation in which all features are the same except that the two contestants fire independently at separate targets until each scores a hit. The one who hits his target in the least elapsed time is declared the winner. The second basic concept concerns the convolution property of characteristic functions. Consider the case where A fires at a passive target. His probability of hitting the target in the time interval $[t, t+dt]$ on the $n$th round fired from the beginning of the action is, clearly, $p_A q_A f_A(t)^n dt$ where $f_A(t)^n$ means $n$ iterated convolutions of $f_A(t)$ (e.g. $f_A(t)^2 = f_A(t) * f_A(t)$).

This expression reflects the fact that he must miss on the first $n-1$ rounds, hit on the $n$th round, and that his time-to-hit will be the sum of $n$ random choices from his firing-time density function. Thus the total probability of a hit in the interval $[t, t+dt]$, designated $h_A(t)dt$, is

$$h_A(t)dt = \sum_{n=1}^{\infty} p_A q_A f_A(t)^n dt . \quad (1)$$

From the convolution property of characteristic functions, equation (1) may be immediately transformed to
\[
\phi_A(u) = \sum_{n=1}^{\infty} p_A q_A^{n-1} \phi_A^n(u) = \frac{p_A \phi_A(u)}{1-q_A \phi_A(u)},
\]

where \(\phi_A(u)\) and \(\phi_B(u)\) are the characteristic functions of \(h_A(t)\) and \(f_A(t)\) respectively and \(q_A = 1 - p_A\). This very considerable simplification is the second key concept.

The general solution for the fundamental duel consists of the probability of a given side winning, e.g., \(P(A)\) is the probability \(A\) wins. The general solution for the duel with continuous random firing-times has been shown to be (see (3))

\[
P(A) = \frac{1}{2} + \frac{1}{2\pi i} \left[ \int_{-\infty}^{+\infty} \phi_A(-u)\phi_B(u)\frac{du}{u} \right] = \frac{1}{2\pi i} \int_{L} \phi_A(-u)\phi_B(u)\frac{du}{u}
\]

where \((\text{P})\) \([\int_{-\infty}^{+\infty}\) means the Cauchy principal value of the integral and \([\int_{L}]\) means the limit as \(R \to \infty\) of the integral around the contour in the complex \(u\)-plane of Figure 2(b) where \(\rho > 0\) but less than the distance to the nearest singularity. Of

![Figure 2. Paths of Integration for \(\int_U\) and \(\int_L\)](image-url)
course, the integral on $C$ must be zero in the limit. An example of the evaluation of (3) for the specific case where the firing-time density functions, $f_A(t)$ and $f_B(t)$, are $(\gamma, 2)$ variates is graphically illustrated as a set of contour maps in Figure 3, where $r_A$ and $r_B$ are rates of fire and are defined as the reciprocals of the mean times-to-fire.

The general solution to the fundamental duel with fixed firing-times $a_1$ and $b_1$ is (see (5))

$$P(A) = \frac{p_A}{1 - q_A q_B} \sum_{j=0}^{b-1} q_A^j q_B^{(j+1)\frac{a_1}{b_1}},$$

where the notation $\lfloor x \rfloor$ means the largest integer less than or equal to $x$. This solution assumes that the ratio $a_1/b_1$ is rational and that if $a_1$ and $b_1$ contain a common factor it is reduced to $a/b$ where $a$ and $b$ are relatively prime. If $a_1$ and $b_1$ are relatively prime, then $a_1=a$, $b_1=b$. Equation (4) is presented graphically in Figure 4.

One reason that Figures 3 and 4 appear to be so different is that in the fixed firing-time case a double kill (draw) is possible (and thus the possibility of a win by A is reduced) whereas this cannot happen in the continuous firing-time case.

Similar expressions have been derived for the fundamental duel with either a limitation on initial ammunition supplies (see (4)) or a limitation on the time-duration (see (8)) of the duel. To illustrate the nature of these expressions, one form of the general solution for each kind of limitation with continuous firing-times only will be given. For the ammunition limitation
Figure 3. The Fundamental Duel with ($\gamma$,2) Firing-Times
Figure 4. The Fundamental Duel with Discrete Firing-Times
situation, let A start with n rounds and B with m rounds only, and let the probability distributions of n and m be

\[
P(n=k) = \alpha_k, \quad k=0,1,2,\ldots
\]

\[
P(m=j) = \beta_j, \quad j=0,1,2,\ldots
\]

\[
\sum_{k=0}^{\infty} \alpha_k = \sum_{j=0}^{\infty} \beta_j = 1
\]  

(5)

then from (4)

\[
P(A) = \sum_{j=0}^{\infty} \beta_j q_B^j \left[ 1 - \sum_{k=0}^{\infty} \alpha_k q_A^k \right] + \frac{1}{2\pi i} \int \Phi_A^e(-u)\Phi_B^e(u)\frac{du}{u},
\]

(6)

where

\[
\Phi_A^e(u) = \frac{P_A^e(u)}{1-q_A^e(u)} \left\{ 1 - \sum_{j=0}^{\infty} \beta_j [q_A^e(u)]^j \right\},
\]

(7)

and similarly for \(\Phi_B^e\). Figure 5 illustrates the effect of ammunition limitation on the outcome of the duel. In the example shown, both sides have exponential firing-times with rates of fire \(r_A\) and \(r_B\) respectively. \(P(A)_U\) is the solution for an entirely unlimited duel and \(P(A)\) is the outcome for the duel where A has a fixed limit of n rounds and B is unlimited. The variable \(x\) in the figure is \(\frac{q_A^e}{r_A - r_B + q_A^e}\). The figure clearly shows how an ammunition limitation may greatly affect the outcome of the duel.
Figure 5. The Effect on A of Ammunition Limitation on A

If the time-duration of the duel is limited and is a random variable whose probability density function is \(g(t)\), then the general solution (see (8)) is

\[
P(A) = \frac{1}{4\pi^2} \int_{U} \frac{\theta(-u)}{u} \left( \int_{L} \frac{\phi_A(u-w)\phi_B(w)dw}{w} \right) du,
\]

where \(\theta(u)\) is the characteristic function of \(g(t)\) and the path of integration for \(\int_{U}\) is shown in Figure 2(a). The effect of time-limitation is shown in Figure 6 where again the limited and unlimited duels are compared. All firing-times are
Figure 6. The Effect of Time-Limitation on the Outcome of a Random Firing-Time Duel

exponential, with rates \( r_A \) and \( r_B \), and the random time-limit is exponential with mean \( \tau \). The fixed time-limit curve is for the duel where the random limit has been replaced a fixed limit \( \tau \). Again, the effects of limitation are obviously considerable if the limitation is moderate or severe.

The distribution of the time-to-completion has been derived \(^{10}\) for unlimited and time-limited duels, and the distribution of the total number of rounds fired has been determined \(^{7}\) for unlimited and ammunition-limited duels. Also, as a by-product, at various places along the way, all of the foregoing has been worked out for the marksman firing at a passive target.
In (6), two approximations to the unlimited fundamental duel have been derived for arbitrary continuous firing-time distributions so that one may take field data on this variable and apply it directly rather than attempting to select, by curve-fitting, a theoretical distribution for use in the exact solution.

The extent of the completed work on the fundamental duel, the limited fundamental duel, and the marksman problem is indicated in Figure 7. Specific examples are given for all the general results shown.

B. Modifications and Extensions to the Fundamental Duel

In addition to the results outlined above, certain other modifications and extensions to the fundamental duel have been made. One of these is the addition of the effect of concealment or surprise. This extension is accomplished by assuming that one side or the other is allowed to fire before the opponent is alerted and returns the fire. In one case we have assumed that each contestant gets this advantage as a single "free" shot one-half the time and we have called this "tactical equity" (see [3]). Far more generally, however, one may assume that A or B gets a time-advantage during which he may fire with impunity. If this time is taken to be a continuous random variable with characteristic function \( \psi(u) \) then the solution is (see [3])

\[
P(A) = \frac{1}{2} + \frac{1}{2\pi i} \int_{-\infty}^{+\infty} \phi_A(-u) \phi_B(u) \psi(u) \frac{du}{u} = \frac{1}{2\pi i} \int_{L} \phi_A(-u) \phi_B(u) \psi(u) \frac{du}{u} . \tag{9}
\]

The effect of surprise is illustrated in Figure 8, where the solution for the fundamental duel with exponential firing-times (rates of fire, \( r_A \) and \( r_B \)) is plotted in Figure 8(a) and the corresponding duel with normally distributed (zero mean, variance \( \sigma \)) surprise-time is shown in 8(b). This example distributes
### Table: Solutions to the Fundamental Duel

<table>
<thead>
<tr>
<th></th>
<th>Unlimited</th>
<th>Ammunition-Limited (2)</th>
<th>Time-Limited (3)</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>P(A) etc. (1)</td>
<td>Time-to-completion</td>
<td>Rounds Fired</td>
</tr>
<tr>
<td>MARKSMAN</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Continuous Firing-Time</td>
<td>$5^{(5)}$</td>
<td>10</td>
<td>7</td>
</tr>
<tr>
<td>Fixed Firing-Time</td>
<td>$6^{(6)}A$</td>
<td></td>
<td></td>
</tr>
<tr>
<td>FUNDAMENTAL DUEL</td>
<td></td>
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<tr>
<td>Continuous Firing-Time</td>
<td>$3^{(6)}$</td>
<td>10</td>
<td>7</td>
</tr>
<tr>
<td>Fixed Firing-Time</td>
<td>$6^{(6)}A$</td>
<td></td>
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</tr>
<tr>
<td></td>
<td>5</td>
<td>10</td>
<td>10$^{(7)}$</td>
</tr>
</tbody>
</table>

1. Includes P(B) and P(AB) (draws) where appropriate
2. Includes both the random (discrete) and fixed limitation cases
3. Includes both the random (continuous) and fixed limitation cases
4. Includes the right tails
5. Numbers in the table refer to source of the solution as given in the annotated bibliography
6. A means approximation
7. Computable but no useful simplification found
8. No useful simplification for discrete distribution of ammunition limitation
9. Includes case of duel terminating when unkilld contestant runs out of ammunition

Figure 7. General Solutions Available to the Fundamental Duel, The Limited Fundamental Duel, and the Marksman Problem
Figure 8. Comparison of the Fundamental Exponential Duel without and with Surprise.
the advantage equally to both sides; the equal distribution accounts for the fact that in the wedge above the 45° line A's chances are enhanced by surprise and in the lower wedge they are reduced. Some related results for the fixed firing-time case are given in [1] and [11].

Various other modifications to the fundamental duel are summarized in Figure 9. The duel with variable kill probabilities investigates the effect on the outcome of having both contestants "zero" in on the target from round to round. The classical duel (where each contestant starts with a loaded weapon) shows how initial conditions may rather drastically affect the outcome.

The duel with displacements considers a model in which A and B fire simultaneously and either may score a "near miss," causing the opponent to displace and lose a firing turn. Some other early work on mobility, in which the amount of displacement and the opponent's radius of damage and dispersion are important, was done by Schoderbek [1], [2].

Another extension includes the effect of the time-of-flight of the projectiles. If time-of-flight is fixed ($\tau_A$ for A and $\tau_B$ for B) and if the contestants fire as rapidly as possible (i.e. without delay between rounds), then the solution is (see [13])

$$P(A) = \frac{1}{2\pi i} \left( \frac{P}{P_A \tau_A + P_B \tau_B} \phi_A(-u)\phi_B(u)du/u \right)$$

$$= \frac{1}{2\pi i} \int \exp[-i\tau_A u] \phi_A(-u)\phi_B(u)du/u$$

or, for exponential firing-times,

$$P(A) = \left( \frac{P_A \tau_A}{P_A \tau_A + P_B \tau_B} \right) \exp[-p_B r_B \tau_A]$$

$$= \exp[-p_B r_B \tau_A]$$

$$= \exp[-p_B r_B \tau_A]$$
SIMPLE (ONE-VERSUS-ONE) DUELS

1. Variable Kill Probabilities -
   a. $p_A$ and $p_B$ are monotonic increasing functions of round number \{9\}.
   b. $p_A$ and $p_B$ are special functions of time, exponential firing-times only \{2\}.
   c. Round dependent kill probabilities, exponential firing-times, limited and unlimited ammunition \{14\}.

2. Classical Duel - contestants start with loaded weapons \{3\}.

3. Duel With Initial Surprise -
   a. Tactical equity—each side gets a "free" shot one-half the time \{3\}.
   b. Random initial surprise \{3\}.
   c. A has arbitrary time-advantage, fixed firing-times \{1\}, \{11\}.

4. Displacement -
   a. A and B fire at equal fixed intervals with a "near-miss" causing a displacement (and loss of firing turn) \{5\}.
   b. A's survival probability on next round fired when B's round-to-round dispersion and radius-of-kill are given and
      (1) A displaces after firing $k^{th}$ round—fixed firing-times \{1\}
      (2) A displaces at time $t_0$—continuous firing-times \{2\}

5. Time-of-Flight -
   a. With delay and no-delay between rounds, also linearly varying with time, \{13\}
   b. No-delay, fixed ammunition supply, fixed replenishment—continuous firing-times \{15\}

NOTE: (Numbers in braces \{\} refer to the Annotated Bibliography)

Figure 9. Modifications and Extensions to the Fundamental Duel
Exp[-p_B r_B^T_A] is the effect of time-of-flight and can obviously be serious.

Several other time-of-flight models are contained in {13}, including a procedure in which the firer waits until his round lands before preparing and firing his next round, and the general solution to the duel when times-of-flight vary linearly with time.

Recently, some new techniques have been introduced by certain Indian authors, notably N. K. Jaiswal, N. Bhashyam and N. Singh. In {14} the use of the differential-difference technique is introduced. It is applied to the exponential firing-time, fundamental duel with fixed ammunition supply and variable kill probabilities (round dependent). In {15} the use of the Keilson-Kooharian supplementary variable technique occurs for the first time and is applied to the continuous fundamental duel with random time-of-flight included and fixed ammunition replenishment at exponential intervals.

In still another interesting paper {11}, Groves has introduced the use of the theory of Markov processes to analyze the fundamental duel with fixed firing times and with one contestant beginning a fixed amount of time earlier than the second.

C. Duels with More Than Two Contestants

Some models with more than two contestants are summarized in Figure 10.

The duel with displacements (mentioned above) and the several multiple duels are a first attempt at considering situations in which the actions on the A side are not independent of the actions on the B side. Up to this point we have been able to uncouple the actions of the A and B sides (at least up to the point of a kill), but in these duels it is no longer possible to do this.
DUELS WITH MORE THAN TWO CONTESTANTS

1. Several Multiple Duels - All fire at fixed intervals, all $p_A$'s equal. All $p_B$'s equal.
   a. Triangular - two A's versus one B. \{5\}
   b. First Square Duel \[ A \rightarrow -B \] \{5\}
   c. Second Square Duel \[ A \rightarrow -B \] \{5\}
   d. Cluster Duel
      (1) Many or each side - outcome of a single firing, \{5\}, \{19\}.
      (2) Same - round dependent kill probabilities, approximations,
          connections with Lanchester's Models \{20\}.

2. Sequential Duels - Fundamental Duel, exponential firing-times, A fights a sequence of B's until defeated \{2\}.

3. Two Large Battles - \{6\} - Many one each side, all $p_A$'s equal, all $p_B$'s equal.
   Exponential firing-times all the same on each side.
   a. All visible and attack each other at all times \rightarrow Lanchester's square law.
   b. Only one pair at a time duel \rightarrow Lanchester's linear law.

NOTE: (Numbers in braces \{ \} refer to annotated Bibliography).
Consequently, one must consider each event as it occurs, as well as all the possible interactions and conditional events which may occur subsequently. For this purpose we have assumed very simple situations (all firing simultaneously, for example) and enumerated all possible outcomes. In comparing the first and second square duels (two on each side) with both A's concentrating on one B in the first and each A attacking separate B's in the second, we are considering strategy for the first time. The analysis shows that A's strategy in the second case is superior to his strategy in the first.

In the Cluster duel (5) arbitrarily large numbers are engaged on each side, all are intervisible, and all fire together. We compute the outcome of a single firing. Robertson (19) did some early work on this situation and Helmbold (20) extended it to variable kill probabilities from round to round. He also developed many useful approximations and showed how this model leads to the Lanchester models.

In the two large battles, Williams has shown some interesting connections with the Lanchester equations. In the first, where all contestants are targets for the opposition at all times and all contestants on the A side have the same fixed kill probability and the same exponential time-to-fire distributions, and similarly for B, the first order approximation to the solution (for large numbers on each side) is Lanchester's square law. In the second battle only one member of each side is in combat at any given time (with the other assumptions the same as in the first battle). This model is analogous to two columns meeting head-on in a narrow defile. The corresponding approximation gives Lanchester's linear law in this case.
It is most heartening to see the connection between the microscopic and macroscopic viewpoints mentioned above. This enhances the credibility of the Lanchester formulation and indeed gives an interpretation to the "relative efficiencies" in the latter model. This research is related to some work which has been done on stochastic formulations of Lanchester's Laws (see for example [4] and [5]).

III. SOME SUGGESTIONS FOR FUTURE RESEARCH AND POSSIBLE APPLICATIONS OF THE THEORY

It is clear from a glance at Figure 7 that much remains to be done on the fundamental duel alone. All the blanks in this chart are areas which should be investigated (e.g., the distribution of time-to-completion for the ammunition-limited duel). In addition, the solution to the duel in which both time and ammunition are limited would be desirable. Then again the whole question of approximations has only been touched on. This is important in using field data in the theoretical equations.

With regard to one-versus-one combat, numerous extensions and ramifications of the fundamental duel come to mind. The matter of variable kill probabilities needs further examination. At least two possibilities suggest themselves, namely, time-dependent kill probabilities (as in vehicles which are closing on each other) and randomly varying kill probabilities. The inclusion of surprise has been accomplished only for the unlimited duel with continuous firing-times and for special cases in the discrete firing-time duel. This should be pushed further to include general discrete firing-times and limitations on time and ammunition. Mobility has barely been touched on in extremely simplified cases.
The first step forward here might be to consider mobility in the fundamental duel. 

Finally, one might attempt the duel between two contestants armed with automatic weapons which fire in bursts of variable length (time between rounds in a burst is fixed) with variable time between bursts.

In duels involving more than one contestant on each side, clearly even more factors remain to be examined. It will be sufficient to suggest two extensions, namely, the solution of the large battle with general continuous random firing-times and the same battle with different but fixed firing-times. Incidentally, it is in these larger contests that one may begin to ask questions which have greater strategic significance.

We now turn our attention to possible applications of the theory. As mentioned earlier, one of the initial motivations for undertaking these studies was the fact that hand-played Monte Carlo duels have been used in comparing one weapon system with another. Certainly, weapons system evaluation should continue to be a major field of application. Wherever questions concerning the trade-offs between such parameters as weapon accuracy, rates of fire, concealment, mobility etc., are important, these models provide a convenient analytical tool. The unlimited fundamental duel is a highly idealized model which may be satisfactory in many situations; but if ammunition limitations are severe (as in armored vehicles) or time is restricted (as in air combat with limited fuel supplies), then the more sophisticated models are appropriate.

A second area of application is in evaluating tactics and strategy. An example of this, given earlier, compared two square duels to answer the question—should one concentrate one's fire? A great deal more may be done in this sort of thing than has been accomplished so far.
Not only combat functions but combat-support and logistics functions may also be analyzed from these models. Clearly the distribution of the number of rounds fired during the fire fight is closely related to ammunition supply requirements and stockage build-ups necessary in rear areas. Similarly, the distribution of time-to-completion of the fire fight has supply and maintenance implications. For example, the mean and variance of this quantity are important in considering fuel stockpiling for aerial combat vehicles. Of course, these distributions have tactical implications as well, e.g., the expected duration of the fire fight might well be a consideration in choosing the time for beginning an attack.

Finally, one other military area of application comes to mind, namely system design. An example of this application is the following. In designing a new tank should (1) armor be increased? (cuts down enemy's kill probability), (2) engine power be increased? (increases mobility), (3) weapon accuracy be increased? (increases our kill probability), (4) rate of fire be increased? (increases our probability of winning), etc. None of these questions can be answered in a vacuum. All must be considered together with particular reference to the trade-offs in cost and effectiveness. Here is where our models should be of assistance.

Although we have turned our attention exclusively to military combat and combat-support matters, it is worthwhile to point out that our models are not necessarily interpreted in this way. They may also be used in appropriate civilian and noncombat military applications. For example, consider a situation in which one wishes to choose between two systems A and B. These systems break
down and require maintenance periodically. If the breakdown is severe enough, repair is uneconomical and the system must be scrapped and a new one purchased. This may be interpreted as a duel in which the time between breakdowns is analogous to the time between rounds fired, $f_A(t)$ and $f_B(t)$; the probability of being unsuccessfully repaired on each breakdown corresponds to the kill probabilities, $p_A$ and $p_B$; (N. B. the roles of A and B must be reversed in designating the $f(t)$'s and the p's, e.g. $f_B(t)$ is the distribution of the intervals between A's breakdowns, and $p_B$ is the probability that A is not successfully repaired) and the outcome, $P(A)$ (A's probability of winning the duel) is the probability that A breaks down permanently before B.

IV. CONCLUSION

We have examined the history and principal results to date for the Theory of Stochastic Duels. In addition, the connections with other models of combat have been examined and areas for future research have been suggested. Since the theory is comparatively new and has only recently begun to appear in the literature, few actual applications are presently known. However, several obvious areas of applications are suggested here. An annotated bibliography complete to date (to the best of the author's knowledge) follows the list of references.
LIST OF REFERENCES


ANNOTATED BIBLIOGRAPHY ON STOCHASTIC DUELS

I. One-Versus-One Duels

Term "fundamental duel" implies two contestants, A and B, fixed kill probabilities, unlimited time, unlimited ammunition, and simultaneous start with unloaded weapons. Unless otherwise stated, all models have these assumptions with any exceptions or additions as noted. "Marksman" is similar except it implies one firer versus passive target.


Fundamental duel with fixed firing-times. B begins a fixed time after A. Special cases only. Mobility (evacuation), radius of kill, round-to-round dispersion concepts also introduced.


Fundamental duel, all exponential firing times, general solution. Special cases where p_A and p_B are functions of time. Mobility (evacuation) and round-to-round dispersion also. A fights a succession of individual battles until finally defeated.


(Also available as System Development Corporation document - SP-1017/001/00, 23 April 1963, 24 pp.)  
Continuous random firing-times. Fundamental duel with discrete (random) and fixed ammunition limitation. Special case of duel terminating when unskilled contestant runs out of ammunition. General solutions, examples and comparison curves.

Fundamental duel with fixed firing-times. Duel with displacements (simultaneous firing, near miss causes loss of firing turn). Multiple duels with simultaneous firings and common kill probabilities on each side; includes triangular duel, two square duels and cluster duel with many on each side (outcome of a single firing for latter). General results, solution maps and comparison curves.

Connection between cumulants of time-to-fire and time-to-kill for marksman with continuous random firing-time. Two approximations to the fundamental duel with continuous, random firing-times. Approximate solutions to two large battles with common exponential firing-times and kill probabilities on each side. First case (all contestants participate continually) leads to Lanchester's square law. Second case (only one member at a time on each side in contact) gives Lanchester's linear law. Examples.
{7} C. J. Ancker, Jr. and A. V. Gafarian, "The Distribution of Rounds Fired In Stochastic Duels," Naval Research Logistics Quarterly, Vol. 11, No. 4, December 1964, pp. 303-327. (Also available as System Development Corporation document - SP-1017/004/00, 4 March 1964, 35 pp.)

Continuous random and fixed firing-times with and without ammunition limitation. Distribution, first two moments and right tail of rounds fired. Includes solution to fundamental duel with fixed firing-times and ammunition limitation. Includes distributions, etc., and general solution to marksman problem with continuous random and fixed firing-times with and without ammunition limitation. General solutions, special cases and examples.


Continuous random and fixed firing-times. Fundamental duel with continuous random or fixed time-limit. General solutions, examples and comparison curves.

{9} (a) Trevor Williams, "Stochastic Duels - III," SP-1017/006/00, 22 June 1964, System Development Corporation, Santa Monica, California. 72 pp.

(b) Trevor Williams, "Stochastic Duels with Homing," SP-1017/106/00, 18 May 1965, System Development Corporation, Santa Monica, California. 34 pp.

Fundamental duel with kill probabilities increasing monotonically from round to round by using Pascal distribution for conditional hit probabilities. Exponential firing-times. Maximum likelihood estimate of "homing" from field data. Solutions, special cases and solution maps.

Continuous random and fixed firing-times with and without either continuous random or fixed time-limit. Distribution and all moments for time-to-completion. Includes distributions and moments and general solutions to marksman problem. General solutions and examples.


Fundamental duel with time-of-flight included. No-delay procedure with random firing-times (with either random or fixed time-of-flight) and fixed firing-times (with fixed time-of-flight). Delay procedure with random firing-times or fixed firing-times (with random time-of-flight). Mixed procedures. Linearly varying time-of-flight, delay procedure, random firing-times. Marksman with random or fixed firing-times and random or fixed time-of-flight. General solutions and examples.

{14} N. Bhashyam and Naunihal Singh, "Stochastic Duels with Varying Single Shot Kill Probabilities," Defence Science Laboratory, Delhi, to be published.

Exponential firing-times. Fixed, limited ammunition supply. Fundamental duel with kill probabilities dependent on round number. General solution. For special case of unlimited ammunition, general solution, and examples. Introduces use of the differential-difference technique.

{15} N. K. Jaiswal and N. Bhashyam, "Stochastic Duels with Flight Time and Replenishment," Defence Science Laboratory, Delhi, to be published.


II. Multiple Duels

{16} See {5} above.

{17} See {6} above.

{18} See {2} above.

Several A's fire simultaneously and randomly at several B's, all with same kill probabilities. Survival probability computation methods.


Several A's fire simultaneously and randomly at several B's, all with same kill probabilities which may vary from round to round. Intervisibility effects. Survival probabilities. Discrete approximations. Continuous analogues. Connection with Lanchester's mod..."
The Status of Developments in the Theory of Stochastic Duels - II

This paper contains a brief outline of the history and the principal features of the Theory of Stochastic Duels, as well as the major analytical results to date. Areas for future research and possible fields of application are also considered. The connection with other models of combat, such as Lanchester's equations and games of strategy, is discussed. An annotated bibliography is included.
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