Arena-Independent Memory Bounds for Nash Equilibria in Reachability Games

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Talk overview

- We consider turn-based **multiplayer games on graphs** with **reachability** and **shortest-path** objectives.
- We focus on constrained **Nash equilibria** in these games.
- Traditional constructions for finite-memory constrained Nash equilibria usually yield strategies with a size **dependent on the arena**.

In this talk

We provide constructions for **finite-memory Nash equilibria** in shortest-path and reachability games that depend only on the **number of players**.

- The constructions presented here apply to **infinite arenas**.

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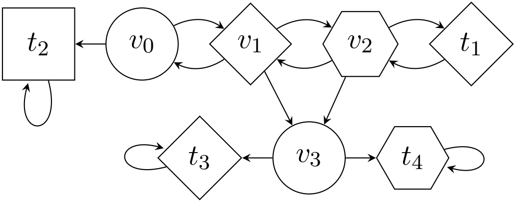
Multiplayer games on graphs

- An **arena** is a (possibly **infinite**) graph with vertices partitioned between n players.

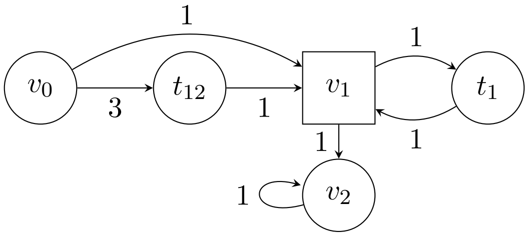


- **Plays** are infinite sequences of vertices consistent with the edges.
- A **history** is a **finite prefix** of a play.
- In a **game**, each player has a **cost function** $\mathsf{cost}_i : \mathsf{Plays}(\mathcal{A}) \to \overline{\mathbb{R}}$.

Shortest-path games

A **shortest-path** cost function is described by:

- a **weight function** $w\colon E \to \mathbb{N}$ and
- a **target** $T \subseteq V$.



For any play $\pi = v_0 v_1 v_2 \ldots$,

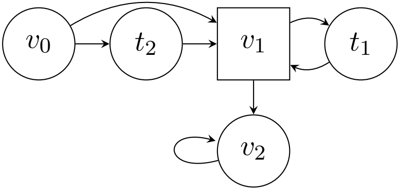
$$\mathsf{SPath}_w^T(\pi) = \begin{cases} +\infty & \text{if } T \text{ is not visited in } \pi \\ \sum_{\ell=0}^{r-1} w((v_\ell, v_{\ell+1})) & \text{else, where } r = \min\{r' \mid v_{r'} \in T\} \end{cases}$$

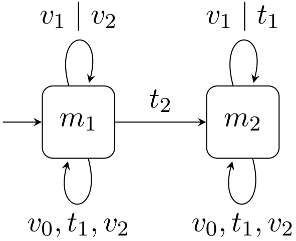
Strategies

- A strategy $\sigma_i \colon V^* V_i \to V$ of $\mathcal{P}_i$ **maps a history to a vertex**.
- A **strategy profile** $\sigma = (\sigma_i)_{i \leq n}$ is a tuple with one strategy per player.

Finite-memory strategies

A strategy is **finite-memory** if it can be encoded by a Mealy machine $(M, m_{\mathsf{init}}, \mathsf{up}, \mathsf{nxt}_i)$ where M is a **finite set**, $m_{\mathsf{init}} \in M$, $\mathsf{up} \colon M \times V \to M$ is an **update function** and $\mathsf{nxt} \colon M \times V_i \to V$ is a **next-move function**.





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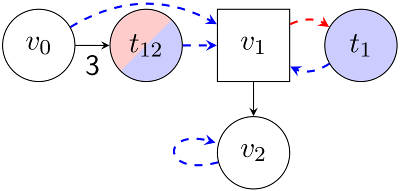
Nash equilibria

Nash equilibrium

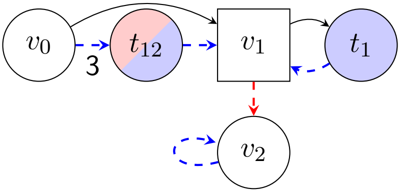
A strategy profile σ is a **Nash equilibrium (NE)** from $v_0 \in V$ if no player has an incentive **to unilaterally deviate** from σ, i.e., for all $i \leq n$ and all strategies σ_i' of $\mathcal{P}_i$:

$$\mathsf{cost}_i(\mathsf{Out}(\sigma, v_0)) \leq \mathsf{cost}_i(\mathsf{Out}((\sigma_i', \sigma_{-i}), v_0)).$$

- Let $T_1 = \{t_{12}, t_1\}$, $T_2 = \{t_{12}\}$ and all unspecified weights be 1.



NE with cost $(2, +\infty)$



NE with cost $(3, 3)$

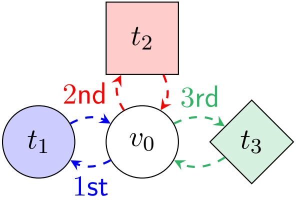
$\rightarrow$ **Incomparable NE cost profiles** may co-exist.

Nash equilibria and memory (1/2)

Need for memory

Some NE cost profiles may require **memory** to be achieved.

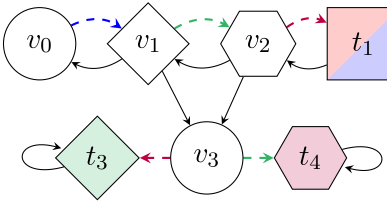
- Let $T_i = \{t_i\}$ for all $i \in \{1, 2, 3\}$ and all weights be 0.



- In an NE such that all targets are visited: **memory** is needed to **visit all the targets**.

Nash equilibria and memory (2/2)

- Let $T_i = \{t_i\}$ for all $i \in \{1, 3, 4\}$, $T_2 = \{t_1\}$ and all weights be 0.



- In an NE such that t_1 is visited: **memory** is needed for **punishment**.

Theorem

*There exist **memoryless uniform** punishing strategies in **shortest-path games**.*

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Simplifying NE outcomes

- We build **finite-memory** NEs from **NE outcomes**.
- Not all outcomes can be induced by finite-memory strategy profiles.
- We **simplify NE outcomes** via a **characterisation of such plays**.

Lemma (NE outcomes with a simple decomposition)

Let $\rho = v_0 v_1 v_2 \dots$ be an NE outcome in an n-player shortest-path game. There exists an ***NE outcome*** *π from v_0 that can be decomposed as $h_1 \cdot \ldots \cdot h_k \cdot \pi'$ such that*

1. *h_j is a* ***simple history*** *ending in the jth visited target;*
2. *π' is a simple play or of the form hc^ω with hc a simple history;*
3. *for all $j \leq k$, $w(h_j)$ is* ***minimum*** *among histories sharing their first and last vertices with h_j that traverse a subset of the vertices of h_j;*
4. *for all $i \leq n$, $\mathsf{SPath}_w^{T_i}(\pi) \leq \mathsf{SPath}_w^{T_i}(\rho)$.*

Obtaining arena-independent memory bounds

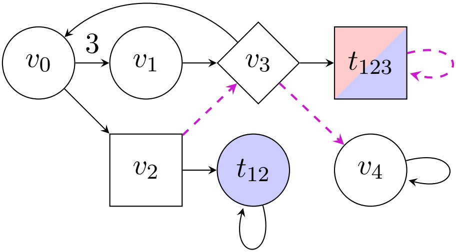
- An outcome with k segments can be achieved by a **Mealy machine with k states**.
- We build on these Mealy machines and include information to **track deviations**.
- We punish players with **memoryless strategies** when they **deviate from the intended outcome** to obtain NEs.

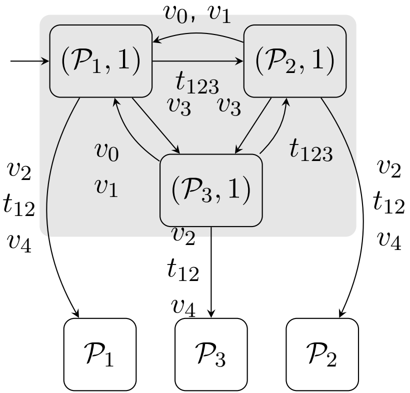
When to punish?

The key is to **not punish all deviations**: we **tolerate** deviations that do not exit the **current segment**.

An example with a single segment

- Let $T_1 = T_2 = \{t_{12}, t_{123}\}$ and $T_3 = \{t_{123}\}$.
- Considered NE outcome $v_0v_1v_3t_{123}^{\omega}$: focus on $v_0v_1v_3t_{123}$.





Punishing strategy against $\mathcal{P}_1$

General result

Theorem (shortest-path games)

*For all NE outcomes π from v_0 in a **shortest-path game**, there exists a finite-memory NE σ from v_0 with strategies of **memory at most** $n^2 + 2n$ such that $\mathsf{SPath}_w^{T_i}(\mathsf{Out}(\sigma, v_0)) \leq \mathsf{SPath}_w^{T_i}(\pi)$ for all $i \leq n$.*

In **reachability games**, we can **refine the memory bounds**.

Theorem (Reachability games)

*For all NE outcomes π from v_0 in a **reachability game**, there exists a finite-memory NE σ with strategies of **memory at most** n^2 such that the same targets are visited in π and in $\mathsf{Out}(\sigma, v_0)$.*

Open position and thanks

Advertisement

There is an opening for a **postdoc position** in Mickaël Randour's team in UMONS on Formal Methods/AI for Controller Synthesis.

Ask me for details or contact **mickael.randour@umons.ac.be** if you are interested.

Thank you for your attention.

References I

Brihaye, Thomas et al. "On relevant equilibria in reachability games". In: *J. Comput. Syst. Sci.* 119 (2021), pp. 211–230. DOI: 10.1016/j.jcss.2021.02.009. URL: https://doi.org/10.1016/j.jcss.2021.02.009.

Mazala, René. "Infinite Games". In: *Automata, Logics, and Infinite Games: A Guide to Current Research [outcome of a Dagstuhl seminar, February 2001]*. Ed. by Erich Grädel, Wolfgang Thomas, and Thomas Wilke. Vol. 2500. Lecture Notes in Computer Science. Springer, 2001, pp. 23–42. DOI: 10.1007/3-540-36387-4_2. URL: https://doi.org/10.1007/3-540-36387-4_2.

Punishing strategies in reachability and shortest-path games

In a zero-sum reachability game with target T, **vertices are either**:

- in $W_1(\mathsf{Reach}(T))$, from which $\mathcal{P}_1$ can **force a visit to T**;
- in $W_2(\mathsf{Safe}(T))$, from which $\mathcal{P}_2$ can **avoid T infinitely**.

Theorem ([Maz01][1])

*In a zero-sum reachability game, both players have **uniform optimal (i.e., winning) memoryless** strategies.*

- In a shortest-path game, $\mathcal{P}_2$ may **not have** an optimal strategy.

Theorem

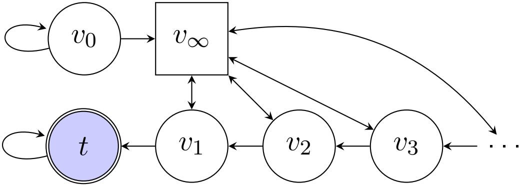
*In a zero-sum shortest-path game, for all $\alpha \in \mathbb{N}$, there exists a **memoryless strategy** σ_2^α of $\mathcal{P}_2$ such that, **for all $v \in V$**:*

1. *if $v \in W_2(\mathsf{Safe}(T))$, T cannot be visited from v under σ_2^α;*
2. *σ_2^α ensures a cost of at least $\min\{\mathsf{val}(v), \alpha\}$.*

[1] Mazala, "Infinite Games".

No optimal strategy in zero-sum shortest-path games

- In a zero-sum shortest-path game, $\mathcal{P}_1$ has a **memoryless uniform optimal strategy**.
- However, $\mathcal{P}_2$ does **not have** an optimal strategy in general.



- In this game, $\mathsf{val}(v_j) = j$ for all $j \in \mathbb{N}_0 \cup \{\infty\}$.
- However, no matter the strategy of $\mathcal{P}_2$ from v_∞, $\mathcal{P}_2$ **cannot prevent a visit to t**.

Obtaining finite-memory NEs

- Finite-memory strategy profiles have **ultimately periodic outcomes** in finite arenas.
- We therefore have to **simplify NE outcomes** for them to result from a finite-memory strategy profile.

How do we proceed?

1. We rely on a **characterisation** of plays that can result from NEs.
2. We use the characterisation to derive from any outcome another that results from a **finite-memory NE**.

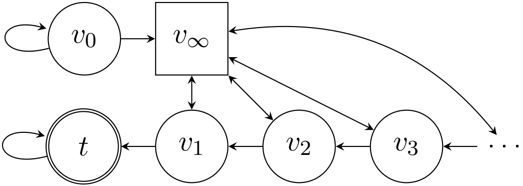
When does a play result from an NE?

- In **finite arenas**, we have the following characterisation of NE outcomes in shortest-path games [BBGT21][2]:

Theorem ([BBGT21])

Let $\pi = v_0 v_1 \dots$ be a play and let $(T_i)_{i=1}^n$ be the targets. Then π is an outcome of an NE from v_0 in $\mathcal{G}$ if and only for all $1 \leq i \leq n$, $\ell \leq r_i$, it holds that $\mathsf{SPath}_w^{T_i}(\pi_{\geq \ell}) \leq \mathsf{val}_i(v_\ell)$ where $r_i = \inf\{r \in \mathbb{N} \mid v_r \in T_i\}$.

- However, it does **not hold** as is in **infinite arenas**.
- **Counterexample**: the play v_0^ω, assuming $T_1 = \{t\}$, $T_2 = V$.



[2] Brihaye et al., "On relevant equilibria in reachability games".

Characterising NE outcomes

- In **infinite games**, we must consider the **winning regions in the reachability game**.

Theorem

Let $\pi = v_0 v_1 \dots$ be a play and let $(T_i)_{i=1}^n$ be the targets. Then π is the outcome of an NE from v_0 in $\mathcal{G}$ iff for all $1 \leq i \leq n$ and $\ell \in \mathbb{N}$, we have

1. *if T_i does not occur in π, then $v_\ell \notin W_i(\mathsf{Reach}(T_i))$ and*
2. *if T_i occurs in π, then $\ell \leq r_i$, implies that $\mathsf{SPath}_w^{T_i}(\pi_{\geq \ell}) \leq \mathsf{val}_i(v_\ell)$ where $r_i = \min\{r \in \mathbb{N} \mid v_r \in T_i\}$.*

Proof idea. ($\Longleftarrow$) We construct an NE $(\sigma_i)_{i=1}^n$ from v_0 by letting for all $1 \leq i \leq n$:

- if h is a prefix $v_0 \dots v_k$ of π, $\sigma_i(h) = v_{k+1}$ and
- otherwise, if h is not a prefix of π and $\mathcal{P}_j$ is responsible for deviating, let $\sigma_i(h) = \sigma_{-j}(\mathsf{last}(h))$ for some $\mathcal{P}_j$-punishing memoryless strategy.

□

Simplifying NE outcomes

Lemma

Let $\rho = v_0 v_1 v_2 \dots$ be an NE outcome in an n-player shortest-path game. There exists an ***NE outcome*** π *from v_0 that can be decomposed as $h_1 \cdot \ldots \cdot h_k \cdot \pi'$ such that*

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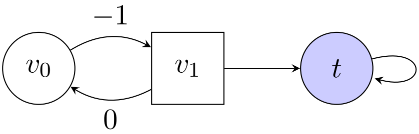
4. *for all $i \leq n$, $\mathsf{SPath}_w^{T_i}(\pi) \leq \mathsf{SPath}_w^{T_i}(\rho)$.*

Proof idea. We apply the following steps.

- Decompose ρ similarly to condition 1, replace each obtained history by a simple one of minimal weight.
- Change the suffix to loop in the first cycle along it if applicable.
- The resulting π is an NE outcome by the characterisation.

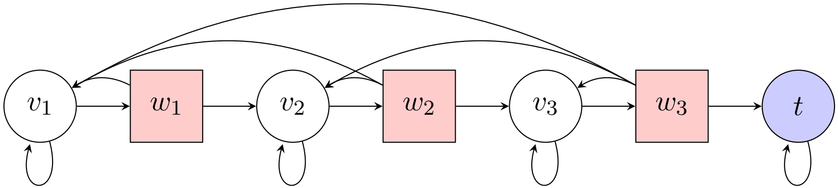
Negative weights

- In a setting with **negative weights**, in the presence of a negative cycle, there can be NE cost profiles that require an **arbitrarily large memory size**.
- If $T_1 = \{t\}$ and $T_2 = V$, for all $n \in \mathbb{N}_0$, the play $(v_0 v_1)^n t^\omega$ is an NE outcome that requires a memory of size n and gives a cost of $-n$ for $\mathcal{P}_1$.



Beyond reachability games

- A **Büchi objective** for $T \subseteq V$ requires that T is visited infinitely often.
- It is **not possible to obtain arena-independent memory bounds** for Büchi objectives, e.g., below with $T_1 = \{t\}$ and $T_2 = \{w_1, w_2, w_3\}$.
- Below, 3 memory states are needed and it generalises for all $k \geq 1$.



Theorem

In any Büchi game, from any NE we can build a finite-memory NE such that the same objectives are satisfied, ***even in infinite arenas****.*