

Equilibrium Design for Concurrent Games

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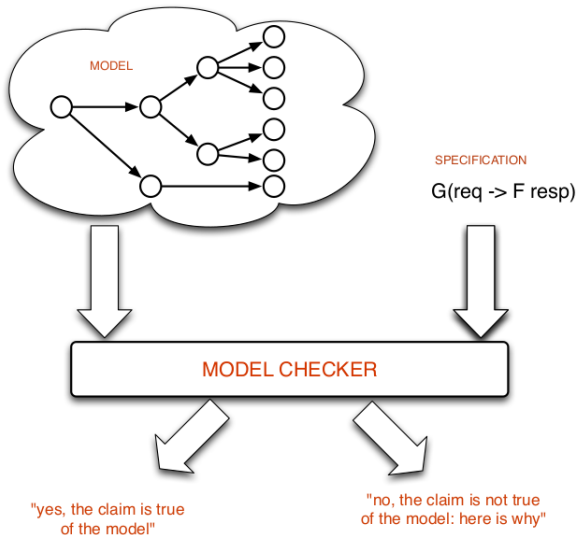
University of Oxford⁴

Model Checking in one slide

How to check **system correctness**.

- **System** represented as mathematical structure \mathcal{K} (e.g., Kripke structure, Labeled transition system)
- **Desired behavior** represented as logic formula ϕ (e.g., Modal Logic, LTL, CTL, CTL*)
- The system meets the behavior if (and only if) $\mathcal{K} \models \phi$

Model Checking in one picture



Correctness Problem

- How do we define correctness in multi-agent systems?
- Each agent has their own goal. This implies:
 - Rationality
 - Strategic behaviour
 - Game theory as appropriate framework for correctness investigation

New standard of correctness

From Model Checking ...

Decide whether a given specification is **satisfied** over some/all **executions** of the (closed) system.

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... to Equilibrium Checking!

Decide whether a given specification is **satisfied** over some/all **rational executions** of the (open) system.

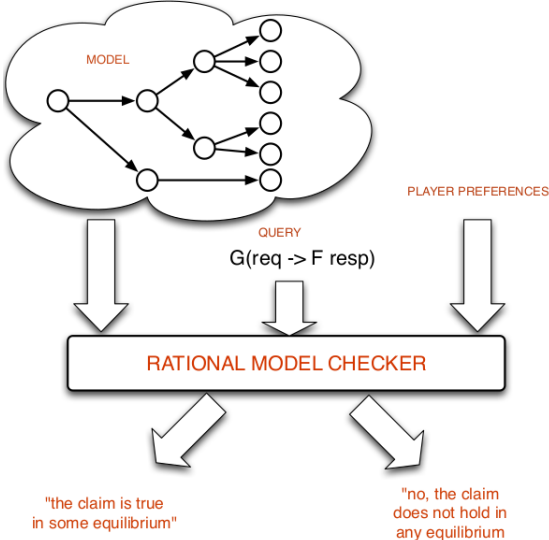


Wooldridge et al. - Rational Verification: From Model Checking to Equilibrium Checking - AAI'16



Kupferman et al. - Synthesis with Rational Environment - AMAI'16

Equilibrium Checking (in one slide)



Weighted Concurrent Game Models

Games are playing on graph-like arenas of the form:

$$A = \langle N, Ac, St, s_0, tr, \lambda, (w_i)_{i \in N} \rangle$$

- N (finite) set of agents;
- Ac (finite) set of actions;
- St (finite) set of states (s_0 initial state);
- $tr : St \times Ac^N \rightarrow St$ transition function ^a;
- $\lambda : St \rightarrow 2^{AP}$ labelling function;
- $w_i : St \rightarrow \mathbb{Z}$ weight functions.

^aAt every state, agents take actions concurrently and move to the next state

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Outcomes are infinite sequences of states and global actions

$$\pi = s_0 \xrightarrow{\vec{a}_0} s_1 \xrightarrow{\vec{a}_1} \dots \in (St \times Ac^{Ag})^\omega$$

Agents' payoff

A payoff function pay_i for agent i is defined over outcomes

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Temporal logic specification

$$\text{pay}_i(\pi) = \begin{cases} 1, & \text{if } \pi \models \gamma_i \\ 0, & \text{if } \pi \not\models \gamma_i \end{cases},$$

$$\gamma_i \in \text{LTL}, \text{GR}(1), \dots$$

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GR(1) specifications (fragment of LTL)

$$(\mathbf{GF}\psi_1 \wedge \dots \wedge \mathbf{GF}\psi_m) \rightarrow (\mathbf{GF}\phi_1 \wedge \dots \wedge \mathbf{GF}\phi_n)$$

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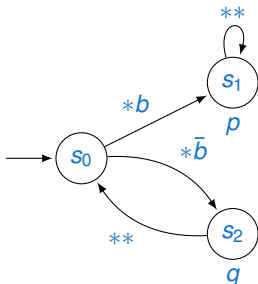
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Agents strategically try to **maximise** their payoff.

Some Examples: Qualitative Objectives

A qualitative game with $N = \{\circ, \blacksquare\}$. Actions for every $s_x \in \{0, 1, 2\}$, $Ac_{\circ}(s_x) = \{a, \bar{a}\}$ and $Ac_{\blacksquare}(s_x) = \{b, \bar{b}\}$. Goals $\gamma_{\circ} = \mathbf{FG}p$, $\gamma_{\blacksquare} = \mathbf{GF}q$.

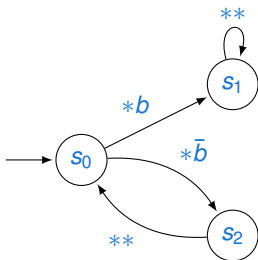


\blacksquare wins by choosing the action \bar{b} every time in s_0 . Since $(s_0 s_2)^\omega \models \gamma_{\blacksquare}$, thus $\text{pay}_{\blacksquare}((s_0 s_2)^\omega) = 1$ ^a.

^aYes, I've made a slight abuse of notation here :|

Some Examples: Quantitative Objectives

A quantitative game with the same set of players and set of actions. Let $w_A(s_1) = 1, w_B(s_2) = 1$, and all zeros for the others.



Again, \blacksquare “wins” by choosing the action \bar{b} every time in s_0 . She gets $\text{pay}_{\blacksquare}((s_0 s_2)^\omega) = \frac{1}{2}$, whilst \circ gets $\text{pay}_{\circ}((s_0 s_2)^\omega) = 0$.

Strategies and Plays

Strategy

Finite state machine $\sigma = \langle Q, St, q_0, \delta, \tau \rangle$

- Q , internal state (q_0 initial state);
- $\delta: Q \times St \rightarrow Q$ internal transition function;
- $\tau: Q \rightarrow Ac$ action function.

A strategy is a **recipe** for the agent prescribing the action to take at every time-step of the game execution.

Play

Given a strategy assigned to every agent in A , denoted $\vec{\sigma}$, there is a unique possible execution $\pi(\vec{\sigma})$ called **play**.

Note that plays can only be **ultimately periodic**.

Games and Nash Equilibria

A game $\mathcal{G} = \langle A, \text{pay}_1, \dots, \text{pay}_{|N|} \rangle$ is defined by an arena and a list of payoff functions, one per each agent.

For a game \mathcal{G} , a strategy profile $\vec{\sigma}$ is a **Nash equilibrium** of \mathcal{G} if, for every player i and strategy σ'_i , we have

$$\text{pay}_i(\pi(\vec{\sigma})) \geq \text{pay}_i(\pi((\vec{\sigma}_{-i}, \sigma'_i))) .$$

i.e., a player cannot improve their payoff by going “alone”.

Equilibrium Checking

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Given: Game \mathcal{G} .

Question: Is there any Nash Equilibrium in \mathcal{G} ?

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A-Nash

Given: Game \mathcal{G} , temporal property φ .

Question: Does $\pi(\vec{\sigma}) \models \varphi$ hold for every Nash Equilibrium $\vec{\sigma}$ in \mathcal{G} ?

Game types and complexities

Game type can be tuned using two different parameters:

- (1) Temporal specification
- (2) Players' goals.

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(1) Temporal specification

(2) Players' goals.

Different types have different computational complexities.

Specification	Players' goals	Equilibrium checking
LTL	LTL	2EXPTIME-complete
LTL	GR(1)	PSPACE-complete
LTL	Mean-payoff	PSPACE-complete
GR(1)	GR(1)	FPT
GR(1)	Mean-payoff	NP-complete



Gutierrez et al. - Iterated Boolean Games - Inf&Comp'15



Gutierrez et al. - On Computational Tractability for Rational Verification - IJCAI'19

Dealing with missing equilibria

Problem

Individually rational choices can cause outcomes that are highly undesirable, e.g., there is **no equilibrium** or the temporal specification is **not satisfied**.

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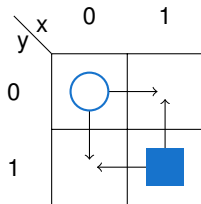
Solution

Equilibrium Design: **redesign** the game such that individually rational behaviour leads to **desired outcomes**.



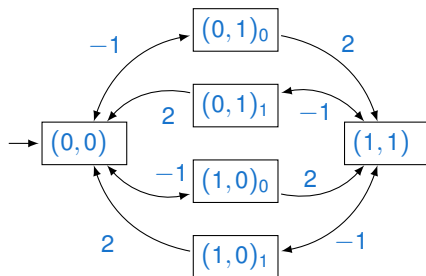
Almagor et al. - Repairing Multi-Player Games - CONCUR'15

Yet Another Example



Each time an agent moves one step, it gets payoff of -1 . The goal of each agent is to visit each corners $(0,0)$ and $(1,1)$ in alternating fashion. To model this goal, we reward the robots with 2 units of energy, every time they travel from one corner to the opposite corner. Extra assumptions: at each timestep, each robot has to make a move, that is, it cannot stay at the same position for two consecutive timesteps, and each robot can only move at most one step.



Yet Another Example: Converting into transition system









Transition system for player \bigcirc . The vertices are marked with $(x,y)_f$, where $f \in \{0,1\}$ is a flag to mark the last corner Player \bigcirc visited (0 for $(0,0)$ and 1 for $(1,1)$.)^a

^aPayoffs are on the edges instead of vertices, however, we can easily transform the transition system and push the payoffs to the vertices.

Not all equilibria are equal, but some are more unequal than others

	x	0	1
y	0		
	1		

- Player  moves: S, E, N, W,...; Player : N, W, S, E,... — this is a Nash equilibrium, each player gets $\frac{1}{2}$, and a **good** one.
- Player  moves: S, E, W, N,...; Player : N, W, E, S,... — this is a Nash equilibrium, each player gets $\frac{1}{2}$, and a also **good** one.
- Player  moves: S, E, N, W,...; Player : W, N, E, S,... — this is also a Nash equilibrium, with payoff of $\frac{1}{2}$ for each player, but a **bad** one.

How can we “nudge” the players such that the bad equilibria are eliminated—or good equilibrium introduced, if none exists?

Equilibrium Design via Subsidy Scheme

Subsidy scheme

Let $\mathcal{G} = (A, w_1, \dots, w_n)$ be a Mean-payoff game.

A subsidy scheme for \mathcal{G} is a function $\kappa : \mathbb{N} \times \text{St} \rightarrow \mathbb{N}$.

The cost of κ is $\text{cost}(\kappa) = \sum_{i \in \mathbb{N}} \sum_{s \in \text{St}} \kappa(i)(s)$.

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Subsidised game

For a Mean-payoff game $\mathcal{G} = (A, w_1, \dots, w_n)$ and a subsidy scheme κ , the subsidised game $(\mathcal{G}, \kappa) = (A, w'_1, \dots, w'_n)$ is obtained by updating every player's objective with $w'_i(s) = w_i + \kappa(i)(s)$, for every $s \in \text{St}$.

Equilibrium Design via Subsidy Scheme

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Intuition

Designers can **incentivise players** to achieve outcomes that are desirable from the temporal specification point of view.

Equilibrium Design Implementation

Definition (Weak Implementation)

For a given game \mathcal{G} , a temporal specification φ and a budget $\beta \in \mathbb{N}$, find a subsidy scheme κ with $\text{cost}(\kappa) \leq \beta$ such that $(\mathcal{G}, \kappa, \varphi)$ solves E-NASH positively.

Definition (Strong Implementation)

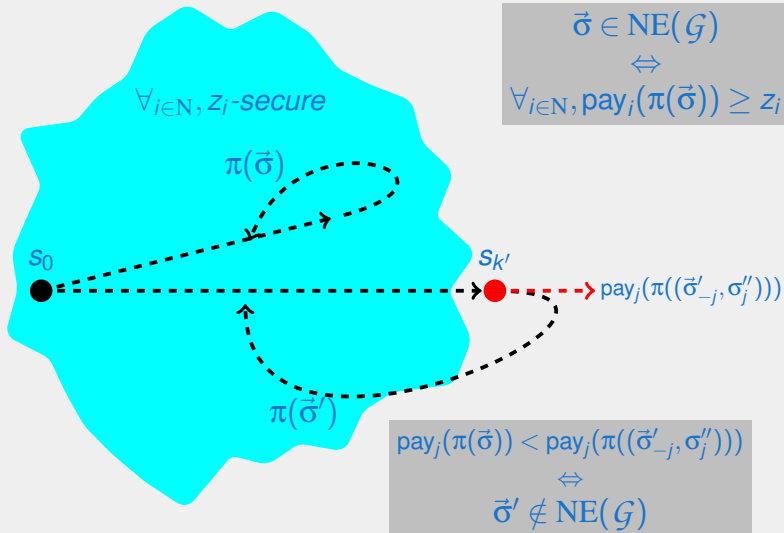
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Wooldridge et al. - Incentive engineering for Boolean games - AIJ'13

Filling the toolbox

Theorem (NE characterisation)



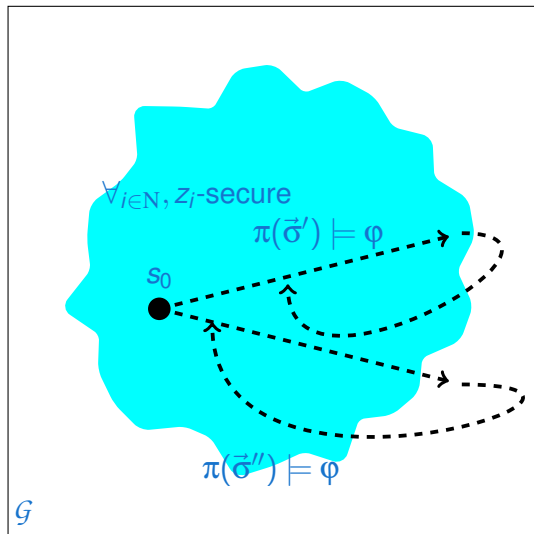
Theorem (Counting subsidy schemes)

The number of subsidy schemes with cost bounded by β is

$$|\mathcal{K}(\mathcal{G}, \beta)| = \frac{\beta + 1}{m} \cdot \binom{\beta + m}{\beta + 1}$$

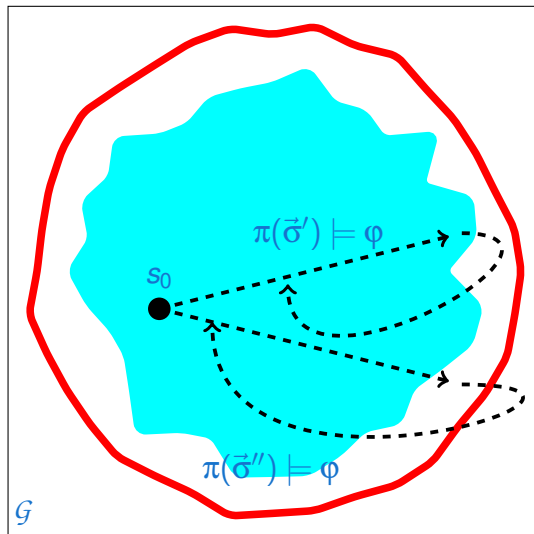
where $m = |\text{St}| \cdot |\mathbf{N}|$

Solving Weak Implementation: Intuition



E-NASH:
 $\exists \vec{\sigma} \in NE(\mathcal{G}), \pi(\vec{\sigma}) \models \varphi?$
No :-(

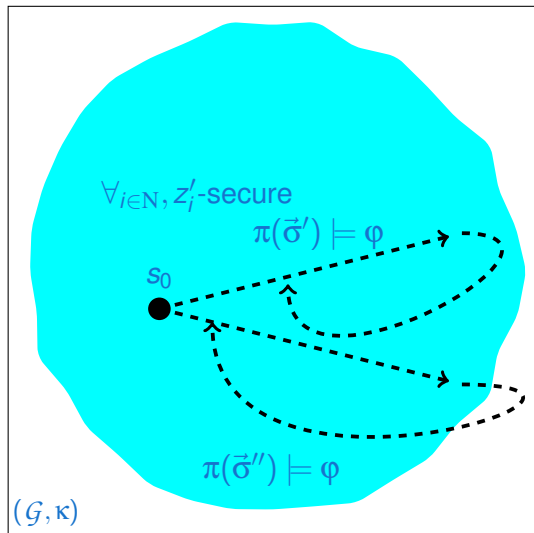
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No :-)

If only we can modify
the perimeter...

Solving Weak Implementation: Intuition



Apply subsidy scheme

$$\kappa \in \mathcal{K}(\mathcal{G}, \beta)$$

E-NASH:

$$\exists \vec{\sigma} \in NE(\mathcal{G}), \pi(\vec{\sigma}) \models \varphi?$$

YES :-)

Solving Weak Implementation: Algorithm

Algorithm Weak Implementation

Guess a subsidy scheme κ ;

Guess a state $s \in St$ for every player $i \in N$, and
compute $z_i := val_i(s)$ for every $i \in N$ and $s \in St$; *

Compute (\mathcal{G}, κ) ;

Search for an ultimately periodic execution π in (\mathcal{G}, κ) that satisfy φ and
such that $z_i \leq pay_i(\pi)$ for every $i \in N$

Complexity

Solving Weak Implementation: Algorithm

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- For LTL specifications: PSPACE-complete (bottleneck is LTL model-checking)

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Complexity

- For LTL specifications: PSPACE-complete (bottleneck is LTL model-checking)
- For GR(1) specifications: NP-complete (GR(1) model checking is poly, all guesses are made together)

GR(1) Spec. Complexity Bounds

Upper Bound

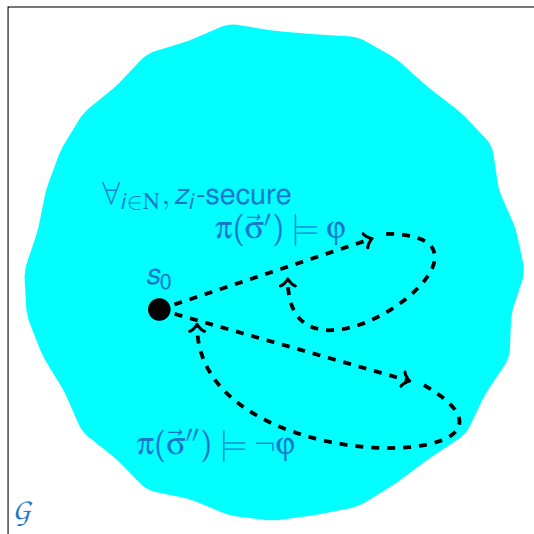
Recall that $\varphi = \bigwedge_{i=1}^m \mathbf{GF}\psi_i \rightarrow \bigwedge_{r=1}^n \mathbf{GF}\theta_r$

- $\mathbf{LP}(\psi_i)$ admits a solution if and only if there exists a path π in \mathcal{G} such that $z_i \leq \text{pay}_i(\pi)$ for every player i and visits $V(\psi_i)$ only *finitely many times*.
- $\mathbf{LP}(\theta_1, \dots, \theta_n)$ admits a solution if and only if there exists a path π such that $z_i \leq \text{pay}_i(\pi)$ for every player i and visits every $V(\theta_r)$ *infinitely many times*.
- there is a path π satisfying φ such that $z_i \leq \text{pay}_i(\pi)$ for every player i in the game if and only if one of the two linear programs defined above has a solution.

Lower Bound

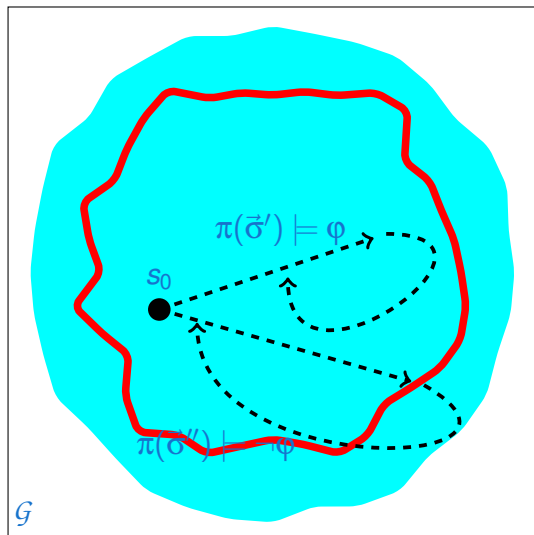
If $\varphi = \top$ and $\beta = 0$, then it's equivalent to checking the existence of Nash equilibrium in a mean-payoff game which is NP-hard.

Solving Strong Implementation: Intuition



A-NASH:
 $\forall \vec{\sigma} \in \text{NE}(\mathcal{G}), \pi(\vec{\sigma}) \models \varphi?$
No :-(

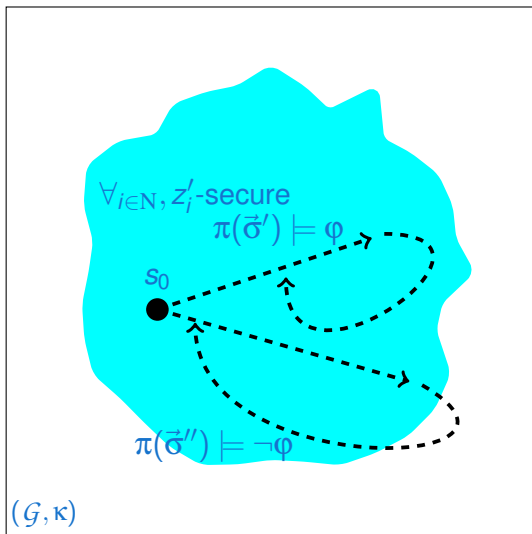
Solving Weak Implementation: Intuition



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Solving Strong Implementation

Observation

The Strong Implementation can be read as:

- There exists a subsidy scheme ... (**existential guess**)
- For all Nash Equilibria ... (**universal guess**)

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Complexity

- For LTL specifications: **PSPACE-complete** (alternating quantification is absorbed)
- For GR(1) specifications: **Σ_2^P -complete** (extra alternation is unavoidable)

Upper Bound

Check whether the following expression is true

$$\exists \kappa, \tag{1}$$

$$\exists \vec{\sigma} \in \sigma_1 \times \dots \times \sigma_n, \text{ such that } \vec{\sigma} \in \text{NE}(\mathcal{G}, \kappa), \tag{2}$$

and

$$\forall \vec{\sigma}' \in \sigma_1 \times \dots \times \sigma_n, \text{ if } \vec{\sigma}' \in \text{NE}(\mathcal{G}, \kappa) \text{ then } \pi(\vec{\sigma}') \models \phi. \tag{3}$$

(2) can be checked in NP, (3) in coNP;

Lower Bound

Reduction to QSAT₂ (satisfiability of quantified Boolean formula with 2 alternations).

Optimizing the budget

For a given game \mathcal{G} , we say that β is the **optimal budget** if it is the **minimum** required to solve weak or strong implementation, respectively.

Definition (Optimality)

OPT-WI For a game \mathcal{G} , compute the optimal budget β for the Weak Implementation.

OPT-SI For a game \mathcal{G} , compute the optimal budget β for the Strong Implementation.

Theorem

By setting $z_i = \max_{s \in \text{St}} \text{val}_i(s)$, we have that:

$$\beta_{\text{OPT}} \leq \beta_{\text{MAX}} = \sum_{i \in N} z_i \cdot (|\text{St}| - 1)$$

The optimal budget should be found within 0 and β_{MAX}

Solving Optimality

Observation

From previous slide, we employ **binary search** over the possible budgets and the weak/strong implementation routine as an **oracle**.

Weak Implementation Complexity

- For **LTL** specifications: **FPSPACE-complete** (binary search is absorbed)
- For **GR(1)** specifications: **FP^{NP}-complete**. Hardness via **TSP** problem.

Strong Implementation Complexity

- For **LTL** specifications: **PSPACE-complete** (binary search is absorbed)
- For **GR(1)** specifications: **FP ^{Σ_2^P} -complete**. Hardness via **WEIGHTED MINQSAT₂** problem.

Definition (Exactness)

EXACT-WI For a game \mathcal{G} , check whether b is optimal for the Weak Implementation.

EXACT-SI For a game \mathcal{G} , check whether b is the optimal for the Strong Implementation.

Checking uniqueness of the scheme

Definition (Uniqueness)

UOPT-WI For a game \mathcal{G} , check whether there is a **unique** subsidy scheme κ for the optimal budget β that solves the Weak Implementation.

UOPT-SI For a game \mathcal{G} , check whether there is a **unique** subsidy scheme κ for the optimal budget β that solves the Strong Implementation.

Complexity table summary

	LTL Spec.	GR(1) Spec.
Weak Implementation	PSPACE-complete	NP-complete
Strong Implementation	PSPACE-complete	Σ_2^P -complete
OPT-WI	FPSPACE-complete	FP^{NP} -complete
OPT-SI	FPSPACE-complete	$FP^{\Sigma_2^P}$ -complete
EXACT-WI	PSPACE-complete	D^P -complete
EXACT-SI	PSPACE-complete	D_2^P -complete
UOPT-WI	PSPACE-complete	Δ_2^P -complete
UOPT-SI	PSPACE-complete	Δ_3^P -complete

Conclusions and Future work

- Introduced the notion of **Equilibrium Design** for multi-agent games;
- Instantiated a new class of problems via **Subsidy Schemes**;
- Investigated on the **complexity** of these problems.
- Future work:
 - Optimising **social welfare**: fairer NE is desirable, e.g., ultimatum game. Relatively “reliable” NE (via Weak Implementation) without climbing polynomial hierarchy ladder.
 - Relatively low complexity class → **practical implementation** (e.g. extension of EVE: <http://eve.cs.ox.ac.uk/>)