CPS 296.1
Learning in games

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“2/3 of the average” game

- Everyone writes down a number between 0 and 100
- Person closest to 2/3 of the average wins
- Example:
  - A says 50
  - B says 10
  - C says 90
  - Average(50, 10, 90) = 50
  - 2/3 of average = 33.33
  - A is closest (|50-33.33| = 16.67), so A wins
“2/3 of the average” game revisited

\[
\begin{align*}
(2/3) \times 100 & \quad \text{dominated} \\
(2/3) \times (2/3) \times 100 & \quad \text{dominated after removal of (originally) dominated strategies} \\
\ldots & \\
0 & \\
\end{align*}
\]
Learning in (normal-form) games

• Approach we have taken so far when playing a game: just compute an optimal/equilibrium strategy

• Another approach: learn how to play a game by
  – playing it many times, and
  – updating your strategy based on experience

• Why?
  – Some of the game’s utilities (especially the other players’) may be unknown to you
  – The other players may not be playing an equilibrium strategy
  – Computing an optimal strategy can be hard
  – Learning is what humans typically do
  – …

• Learning strategies ~ strategies for the repeated game
• Does learning converge to equilibrium?
Iterated best response

• In the first round, play something arbitrary
• In each following round, play a best response against what the other players played in the previous round
• If all players play this, it can converge (i.e., we reach an equilibrium) or cycle

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a simple congestion game

• Alternating best response: players alternatingly change strategies: one player best-responds each odd round, the other best-responds each even round
Fictitious play [Brown 1951]

- In the first round, play something arbitrary.
- In each following round, play a best response against the empirical distribution of the other players’ play.
  - I.e., as if other player randomly selects from his past actions.
- Again, if this converges, we have a Nash equilibrium.
- Can still fail to converge…

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*a simple congestion game*
Fictitious play on rock-paper-scissors

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<td>1, -1</td>
<td>50% P</td>
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<td>1, -1</td>
<td>20% S</td>
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30% R, 50% P, 20% S  30% R, 20% P, 50% S
Does the **empirical distribution of play** converge to equilibrium?

- … for iterated best response?
- … for fictitious play?

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Fictitious play is guaranteed to converge in:

- Two-player zero-sum games [Robinson 1951]
- Generic 2x2 games [Miyasawa 1961]
- Games solvable by iterated strict dominance [Nachbar 1990]
- Weighted potential games [Monderer & Shapley 1996]
- **Not in general** [Shapley 1964]
- But, fictitious play always converges to the set of ½-approximate equilibria [Conitzer 2009]
Shapley’s game on which fictitious play does not converge

- starting with \((U, M)\):

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Regret

- For each player $i$, action $a_i$ and time $t$, define the regret $r_i(a_i, t)$ as $$(\sum_{1 \leq t' \leq t-1} u_i(a_i, a_{-i, t'}) - u_i(a_i, t', a_{-i, t'}))/(t-1)$$

- An algorithm has zero regret if for each $a_i$, the regret for $a_i$ becomes nonpositive as $t$ goes to infinity (almost surely) against any opponents.

- Regret matching [Hart & Mas-Colell 00]: at time $t$, play an action that has positive regret $r_i(a_i, t)$ with probability proportional to $r_i(a_i, t)$
  - If none of the actions have positive regret, play uniformly at random

- Regret matching has zero regret

- If all players use regret matching, then play converges to the set of weak correlated equilibria
  - Weak correlated equilibrium: playing according to joint distribution is at least as good as any strategy that does not depend on the signal

- Variants of this converge to the set of correlated equilibria

- Smooth fictitious play [Fudenberg & Levine 95] also gives no regret
  - Instead of just best-responding to history, assign some small value to having a more “mixed” distribution
Targeted learning

• Assume that there is a limited set of possible opponents
• Try to do well against these
• Example: is there a learning algorithm that
  – learns to best-respond against any stationary opponent (one that always plays the same mixed strategy), and
  – converges to a Nash equilibrium (in actual strategies, not historical distribution) when playing against a copy of itself (so-called self-play)?

• [Bowling and Veloso AIJ02]: yes, if it is a 2-player 2x2 game and mixed strategies are observable
• [Conitzer and Sandholm ML06]: yes (without those assumptions)
  – AWESOME algorithm (Adapt When Everybody is Stationary, Otherwise Move to Equilibrium): (very) rough sketch:

play according to equilibrium strategy

not all players appear to be playing equilibrium

best-respond to recent history

not all players appear to be playing stationary strategies
“Teaching”

- Suppose you are playing against a player that uses one of these strategies
  - Fictitious play, anything with no regret, AWESOME, …
- Also suppose you are very patient, i.e., you only care about what happens in the long run
- How will you (the row player) play in the following repeated games?
  - Hint: the other player will eventually best-respond to whatever you do

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- Note relationship to optimal strategies to commit to
- There is some work on learning strategies that are in equilibrium with each other [Brafman & Tannenholtz AIJ04]
Evolutionary game theory

• Given: a symmetric game

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Nash equilibria: (d, h), (h, d), ((.5, .5), (.5, .5))

• A large population of players plays this game, players are randomly matched to play with each other

• Each player plays a pure strategy
  – Fraction of players playing strategy s = p_s
  – p is vector of all fractions p_s (the state)

• Utility for playing s is u(s, p) = Σ_s'p_s'u(s, s')

• Players reproduce at a rate that is proportional to their utility, their offspring play the same strategy
  – Replicator dynamic

• dp_s(t)/dt = p_s(t)(u(s, p(t)) - Σ_s'p_s'u(s', p(t)))

• What are the steady states of this?
Stability

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- A steady state is **stable** if slightly perturbing the state will not cause us to move far away from the state.
- E.g. everyone playing dove is not stable, because if a few hawks are added their percentage will grow.
- What about the mixed steady state?
- Proposition: every stable steady state is a Nash equilibrium of the symmetric game.
- Slightly stronger criterion: a state is **asymptotically stable** if it is stable, and after slightly perturbing this state, we will (in the limit) return to this state.
Evolutionarily stable strategies

• Now suppose players play mixed strategies

• A (single) mixed strategy \( \sigma \) is evolutionarily stable if the following is true:
  – Suppose all players play \( \sigma \)
  – Then, whenever a very small number of invaders enters that play a different strategy \( \sigma' \),
  – the players playing \( \sigma \) must get strictly higher utility than those playing \( \sigma' \) (i.e., \( \sigma \) must be able to repel invaders)

• \( \sigma \) will be evolutionarily stable if and only if for all \( \sigma' \)
  – \( u(\sigma, \sigma) > u(\sigma', \sigma) \), or:
  – \( u(\sigma, \sigma) = u(\sigma', \sigma) \) and \( u(\sigma, \sigma') > u(\sigma', \sigma') \)

• Proposition: every evolutionarily stable strategy is asymptotically stable under the replicator dynamic