



DEPARTMENT OF INFORMATICS

TECHNISCHE UNIVERSITÄT MÜNCHEN

Master's Thesis in Informatics

**Facilitating Experimental Analysis of  
Algorithms for Stochastic Games: Random  
Model Generation and Mining the Results**

Alexander Slivinskiy





DEPARTMENT OF INFORMATICS

TECHNISCHE UNIVERSITÄT MÜNCHEN

Master's Thesis in Informatics

**Facilitating Experimental Analysis of  
Algorithms for Stochastic Games: Random  
Model Generation and Mining the Results**

**Unterstützen der experimentellen Analyse  
von Algorithmen für das Lösen  
stochastischer Spiele: Erzeugung von  
Zufallsmodellen und Auswertung der  
Ergebnisse**

Author:	Alexander Slivinskiy
Supervisor:	Prof. Dr. Jan Křetínský
Advisor:	Maximilian Weininger, Muqsit Azeem
Submission Date:	28.01.2022



I confirm that this master's thesis in informatics is my own work and I have documented all sources and material used.

Munich, 28.01.2022

Alexander Slivinskiy

# Abstract

Simple stochastic games are a formalism used in modeling stochastic systems. We consider reachability games, where the goal of the first player is to reach a set of targets. While there are many algorithms to solve stochastic games with reachability objective, there is a lack of experimental data that can be used as a baseline for an informed decision on which algorithm to use in which situation. In this thesis, we generate reachability games randomly to expand the benchmarking data set. Furthermore, we provide tools for algorithm analysis that scale well with growing numbers of both the number of stochastic games we solve and the number of algorithms we analyze. Lastly, we draw conclusions based on the now facilitated analysis of the performance of some prominent algorithms.

# Contents

<b>1. Introduction</b>	<b>1</b>
<b>2. Preliminaries</b>	<b>4</b>
2.1. Intuition . . . . .	4
2.2. Stochastic games . . . . .	5
2.3. Strategies . . . . .	6
2.4. Reachability objective . . . . .	6
2.5. End components . . . . .	7
2.6. Algorithms for Stochastic Games . . . . .	8
2.6.1. Value iteration . . . . .	8
2.6.2. Strategy iteration . . . . .	10
2.6.3. Quadratic programming . . . . .	10
2.6.4. Optimizations . . . . .	11
<b>3. Implemented algorithm extensions</b>	<b>12</b>
<b>4. Randomly generated models</b>	<b>13</b>
4.1. Why use randomly generated models . . . . .	13
4.2. Constraining the random generation process . . . . .	13
4.3. Our take on creating models as random as possible . . . . .	14
4.4. Adding prefix-graphs / configurations . . . . .	18
<b>5. Implementing randomly generated stochastic games</b>	<b>19</b>
5.1. Parameters and guidelines for model construction . . . . .	19
5.1.1. Limits and additional guideline options . . . . .	19
5.2. A manual on how to use our implementation . . . . .	20
<b>6. Algorithm analysis</b>	<b>23</b>
6.1. Visualization . . . . .	24
<b>7. Results</b>	<b>26</b>
7.1. Experimental setup . . . . .	26
7.2. Model analysis results . . . . .	26

7.3. Algorithm comparison results . . . . .	28
7.3.1. <b>BVI</b> vs <b>OVI</b> vs <b>WP</b> . . . . .	29
7.3.2. Analyzing the optimizations . . . . .	30
7.3.3. $\mathbf{SI}_{LP}^T$ . . . . .	31
7.4. Searching correlations between algorithms and features . . . . .	31
<b>8. Conclusion and future work</b>	<b>39</b>
8.1. Future work . . . . .	39
<b>List of Figures</b>	<b>41</b>
<b>Bibliography</b>	<b>42</b>
<b>A. Appendix: Additional benchmarks</b>	<b>44</b>
A.1. Models . . . . .	44

# 1. Introduction

We as a society live in a time in which technology and computer systems are all around us and are a crucial part of our daily life. Our dependency on these systems is increasing. No matter if we consider sending an email, paying online with our smartphone, being driven by an autonomously driving car, or a factory where machines have to perform tasks: we as consumers and also as developers want to be sure that the systems and the programs are doing exactly what they should.

Verification is a field of computer science dealing with this question. One widely used approach to do so is *model checking* where a certain real system is simplified to a theoretical model. The model is then checked for correctness of certain behavior and the result can then be applied to the real world.

However, in the real world, some events only happen occasionally, like bad weather while driving somewhere or that a part in factory breaks. Thus, we need to quantify how often these realistic events occur and make our theoretical model probabilistic. Through *probabilistic model checking* it is then possible to guarantee with a probability that the model is going to behave as it should. One prominent way to express various probabilistic systems is to model them as *simple stochastic games* (SGs) which are two-player zero-sum games that are played on graphs. The vertices of the graph belong to either one player or the other and in every state, there is a set of actions that lead in a probabilistic manner into other states. One player tries to achieve his goal and the other tries to prevent him from this. This is a natural way to model, for example, a system in an unknown environment. The goal we consider is reachability, i.e. the first player has to reach a certain set of states to win, while the other player has to prevent this. We call these types of games *reachability games*.

A practically relevant problem is to compute how high the probability is that the first player reaches one of these states. Through this, we can derive what we wanted to in the first place: the probabilistic guarantee that the real-world system behaves as we expect it to.

The three common solution techniques to solve reachability problems for stochastic games are quadratic programming, strategy (or policy) iteration, and value iteration. In practice, value iteration is considered the fastest of the three solution techniques. However, there is an adversary example [HM18] proving that value iteration may need exponentially many steps to solve a problem.



To all of the three techniques for solving reachability games, there are many optimizations and changes available that affect their performance. However, at the moment there is very few data that allows for a solid quantitative assertion of the performance of the solution techniques and their extensions. There are only around 12 real-world case studies for stochastic reachability games in total. Since every the performance of every algorithm depends on the underlying structural properties of the stochastic game at hand, an algorithm that performs well on the available case studies could still overall be a bad choice since the dataset might contain not enough structural variance to enable an adequate evaluation of the algorithm performance.

The contributions in this thesis are the following:

- Extend the set of stochastic games by generating models randomly
- Introduce analysis tools that are fit for a growing number of stochastic games and solution techniques
- An analysis of whether the real case studies are biased towards certain graph structures
- A comparison of currently prominent solution techniques for stochastic games
- An evaluation of how several structural properties in stochastic games affect the performance of available solution techniques

Note that we will only focus on value iteration, strategy iteration, and their extensions since it was already shown in [Gandalf] that at the moment Quadratic Programming is in general not a recommended approach to tackle reachability problems in stochastic games.

Chapter 2 introduces the necessary preliminaries for this thesis. In Chapter 3 we describe the extensions we have implemented in the PRISM model checker for strategy iteration and value iteration. While Chapter 4 provides the benefits as well as the theoretical aspects to the random generation of stochastic games, Chapter 5 contains implementation details and a manual on how to use our implementation. In Chapter 6 we head into the analysis of stochastic games and solution technique performance. Chapter 7 presents benchmarks of the algorithms on the reachability games, as well as results of the model and algorithm analysis. Lastly, Chapter 8 concludes our work and the results. Also, we consider future work in this area of the thesis.

### **Related work**

SGs are a generalization of Markov Decision Processes, which were the first to be introduced. Markov Decision Processes are a generalization of Markov Chains [Put14]

[GS06, Ch. 11].

The first to introduce the concept of stochastic games as well as value iteration as solution algorithm was Shapley in [Sha53]. Condon has shown that solving simple stochastic games has a complexity in  $\mathbf{NP} \cap \text{co-NP}$  [Con92]. Condon has also introduced both Quadratic Programming and Strategy Iteration as algorithms for stochastic reachability games in [Con93].

Both value iteration and strategy iteration are also solution methods for MDPs [Put14][<https://pubsonline.informs.org/doi/abs/10.1287/mnsc.12.5.359> - **Strategy Iteration for MDPs**]. However, the problem with standard value iteration in both MDPs and SGs is that it could be arbitrary imprecise [HM18] and could in practice run for exponentially many steps **Citation as comment** Recently, several heuristics were introduced that provide a guarantee on how close value iteration is away from the result for MDPs **Copy from Maxi** and SGs [Kel+18]. **More stuff about VI**

**more stuff about SI**

[GANDALF] has recently shown that at the moment Quadratic Programming is not competitive with Value Iteration and Strategy Iteration, so we will not consider it in this thesis.

There are various model checkers for probabilistic model verification. **Could mention others here like STORM** We use PRISM-games [Che+13a] for model checking SGs and for the tracking of model and algorithm features. PRISM-games is an extension of the PRISM [KNP11] model checking tool for games. The random models we produce are stored in the typical PRISM file format for stochastic games.

## 2. Preliminaries

In this chapter, we introduce the underlying definitions necessary to have an understanding of the notation and foundation on which this thesis is built on. To get an overview of what simple stochastic games are and how they are played we provide in Section 2.1 an intuition. In Section 2.2 we introduce the formal definition of simple stochastic games, which is the stochastic model we consider. We formalize the notion of players having strategies in Section 2.3 and define the semantics of simple stochastic games in Section 2.4. We then consider special cases of stochastic games called end components in Section 2.5. Lastly, we give short descriptions of the most prominent algorithms that solve simple stochastic games and some optimizations to them in Section 2.6.

### 2.1. Intuition

A *simple stochastic game* is a two-player-game introduced by Shapley in [Sha53] played on a graph  $G$  whose vertices  $S$  are partitioned into the two sets  $S_{\square}$  and  $S_{\circ}$ . Each set belongs to a player. We call the players Maximizer and Minimizer. We refer to vertices also as states.

At the beginning of the game, a token is placed on the initial vertex  $s_0$ . The Maximizer's goal is to move the token to any *target*  $f \in F \subseteq S$ , while the Minimizer's goal is that the token never reaches any target-vertex  $f$ . Stochastic games with such objectives are called *reachability games*. To move the token every vertex  $s \in S$  has a finite set of actions  $Av(s)$  that can be taken if the token is on this vertex. Each action causes the transition of the token to another vertex with a probability according to the probability distribution  $\delta : S \rightarrow [0,1] \subset \mathbb{Q}$ . If the token is in a Maximizer-state  $s \in S_{\square}$  then the Maximizer decides which action to pick. If the token is in a Minimizer-state  $s \in S_{\circ}$  the Minimizer decides. Figure 2.1 provides an example of a simple stochastic game.

The problem we consider in this thesis is: *Given a token in the initial state  $s_0$ , what is the probability that the token reaches any target state  $f \in F$  if both players play perfectly?*

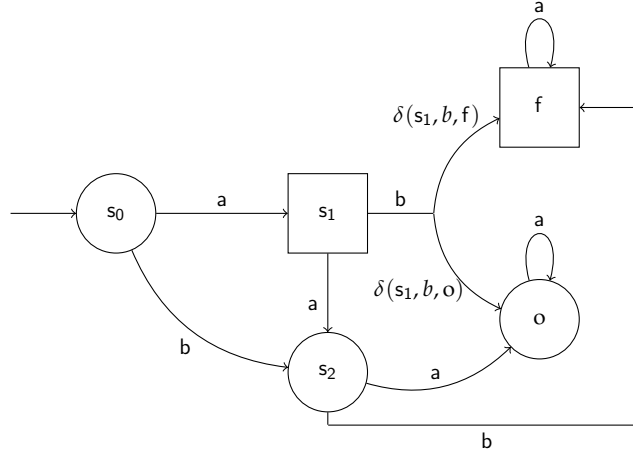


Figure 2.1.: An example of a simple stochastic game.  $s_0, s_1, s_2, f, o$  are states.  $a, b$  are actions.  $s_1$  and  $f$  are Maximizer-states, while the rest of the states belongs to the Minimizer.  $f$  is a target and  $o$  is a sink.  $\delta(s_1, b, f)$  and  $\delta(s_1, b, o)$  are the transition probabilities that a token in  $s_1$  moved through action  $b$  would either be moved to  $f$  or  $o$

## 2.2. Stochastic games

We define now simple stochastic games, also referred to as stochastic games [Sha53]. To do so, we need to introduce *probability distributions*. A probability distribution on a finite set  $X$  is a mapping  $\delta : X \rightarrow [0, 1]$ , such that  $\sum_{x \in X} \delta(x) = 1$ . The set of all probability distributions on  $X$  is denoted by  $\mathcal{D}(X)$ .

**Definition 2.2.1 (SG).** A stochastic game (SG) is a tuple  $(S, S_\square, S_\circ, s_0, A, Av, \delta)$  where  $S$  is a finite set of states partitioned<sup>1</sup> into the sets  $S_\square$  and  $S_\circ$  of states of the player Maximizer and Minimizer respectively,  $s_0 \in S$  is the initial state,  $A$  is a finite set of actions,  $Av : S \rightarrow 2^A$  assigns to every state a set of available actions, and  $\delta : S \times A \rightarrow \mathcal{D}(S)$  is a transition function that given a state  $s$  and an action  $a \in Av(s)$  yields a probability distribution over successor states.

A Markov decision process (MDP) is a special case of SG where  $S_\circ = \emptyset$ , and a Markov chain (MC) is a special case of an MDP, where for all  $s \in S : |Av(s)| = 1$ .

We use a model of stochastic games similar to [Kel+18].

The set of successors that can be reached from a state  $s$  taking the action  $a \in Av(s)$  is described as  $Post(s, a) := \{s' \mid \delta(s, a, s') > 0\}$ . We assume that every state has at least one action it can take so that for all  $s \in S$  it holds that  $Av(s) \neq \emptyset$ .

<sup>1</sup>I.e.,  $S_\square \subseteq S, S_\circ \subseteq S, S_\square \cup S_\circ = S$ , and  $S_\square \cap S_\circ = \emptyset$ .

### 2.3. Strategies

As mentioned in Section 2.1, the Maximizer can select the action for states  $s \in S_\square$ , and the Minimizer can choose the action for states  $s \in S_\circ$ . This is formalized as *strategies* with  $\sigma : S_\square \rightarrow \mathcal{D}(A)$  being a Maximizer strategy and  $\tau : S_\circ \rightarrow \mathcal{D}(A)$  being a Minimizer strategy, such that  $\sigma(s) \in \mathcal{D}(Av(s))$  for all  $s \in S_\square$  and  $\tau(s) \in \mathcal{D}(Av(s))$  for all  $s \in S_\circ$ .

Since we deal with reachability games, we will consider only *memoryless positional strategies*. This means that for each state there is exactly one fixed action that is taken:  $\forall s \in S_\square : \exists a \in Av(s) : \sigma(s, a) = 1$  and  $\forall s \in S_\circ : \exists a \in Av(s) : \tau(s, a) = 1$ . For reachability games, these types of strategies are optimal [Con92].

### 2.4. Reachability objective

We have introduced now what a SG is and how to fix strategies, but it is still unclear what the objectives of the players are.

As mentioned in Section 2.1, at the beginning of the game a token is placed on the initial vertex  $s_0$ . Additionally, a subset  $F \subseteq S$  is provided as input. The Maximizer's goal is to maximize the probability of reaching any *target*  $f \in F$  while the Minimizer's goal is to minimize the probability that the token reaches any target  $f$ . Vertices from which the Maximizer can never reach any target are referred to as *sinks*  $o \in O \subseteq S$ . Thus, once the token reaches any sink  $o$  the Maximizer loses the game.

Since the objective of the Maximizer is to reach a target state  $f$ , we call this stochastic game a *reachability game*. In these kinds of games, we do not care what happens after reaching any target or sink state. Therefore, we assume for simplicity that each target  $f$  and each sink  $o$  has only one action which is a self-loop with transition probability 1. Figure 2.1 provides an example of an SG with one target  $f$  and one sink  $o$ .

Intuitively, we can measure how good a strategy  $\sigma$  for  $s$  is by the probability that the token would get from  $s$  to any target  $f$  if the Minimizer is using strategy  $\tau$ . This is what we call the *value*  $V$  of  $s \in S$  using  $(\sigma, \tau)$ :

$$V_{\sigma, \tau}(s) = \sum_{f \in F} p_s^{\sigma, \tau}(f)$$

where  $p_s^{\sigma, \tau}(f)$  is the probability that  $s$  reaches  $f$  in  $G^{\sigma, \tau}$  in arbitrary many steps. Note that this is a high-level definition that is based on unique probability distributions over measurable sets of infinite paths that are induced by fixing strategies [BK08, Ch. 10]. However, we do not need this level of detail for this thesis and will avoid it for easier readability. We use  $V(s, a)$  as the value of  $s$  for a strategy in which  $s$  chooses  $a$ .

As we can expect that both Maximizer and Minimizer play as good as possible and pick the optimal strategies for their goal, usually one is only interested in the value of

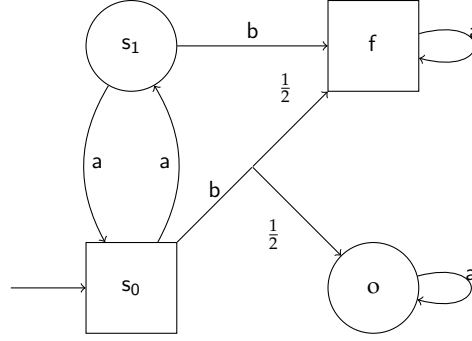


Figure 2.2.: An example of a non-stopping SG with an end component of size 2. If in  $s_0$  action  $a$  and in  $s_1$  action  $a$  are chosen for some strategies  $\sigma, \tau$  the game does never stop.  $V_{\sigma, \tau}(s_0) = 0$  because the probability to reach any  $f \in F$  is 0 with these strategies.

states using these optimal strategies. We define this as the (*optimal*) *value* of  $s \in S$ .

$$V(s) = \max_{\sigma} \min_{\tau} V_{\sigma, \tau}(s) = \min_{\tau} \max_{\sigma} V_{\sigma, \tau}(s)$$

The second equality is due to [Sha53] (see also [Con92]). Again, this is a simplified definition derived from using the supremum and infimum instead of the maximum and minimum. However, as we are dealing with memoryless positional strategies, a maximum and a minimum always exist [BK08, Ch. 10].

We define the *value of a SG* by the probability that the Maximizer wins starting in the initial state  $s_0$ . We are mainly interested in  $V(s_0)$  throughout this thesis. Condon has shown that the complexity of solving this problem is in  $\mathbf{NP} \cap \text{co-NP}$  [Con92].

For example in Figure 2.1 the value of the initial state  $s_0$  and therefore of the SG is 0 because the best that the Minimizer can do is to take action  $b$  which will always lead to  $s_2$  and then get with action  $a$  to  $o$ . For this strategy  $\tau$ , the Maximizer can not win.

## 2.5. End components

Some stochastic games contain subsets  $T \subseteq S$ , for which the players can choose strategies such that the token remains forever in one of these subsets and therefore never reaches any target or sink state. We call such a subset an *end component (EC)*. Figure 2.2 illustrates a simple SG with an end component. If both  $s_0$  and  $s_1$  pick action  $a$  the token would never reach neither target  $f$  nor sink  $o$ .

For the definition, we need to introduce *finite paths*. A finite path  $\rho$  is a finite sequence  $\rho = s_0 a_0 s_1 a_1 \dots s_k \in (S \times A)^* \times S$ , such that for every  $i \in [k - 1]$ ,  $a_i \in \text{Av}(s_i)$

and  $s_{i+1} \in \text{Post}(s_i, a_i)$ .<sup>2</sup>

**Definition 2.5.1** (End component (EC)). [Kel+18] A non-empty set  $T \subseteq S$  of states is an end component (EC) if there is a non-empty set  $B \subseteq \bigcup_{s \in T} \text{Av}(s)$  of actions such that

1. for each  $s \in T, a \in B \cap \text{Av}(s)$  we do not have  $(s, a)$  leaves  $T$ ,
2. for each  $s, s' \in T$  there is a finite path  $w = sa_0 \dots a_n s' \in (T \times B)^* \times T$ , i.e. the path stays inside  $T$  and only uses actions in  $B$ .

Figure 2.2 illustrates a simple SG with an end component. An end component  $T$  is a *maximal end component (MEC)* if there is no other end component  $T'$  such that  $T \subsetneq T'$ . Note that sinks and targets are maximal end components of size 1. Given a SG  $G$ , the set of its MECs is denoted by  $\text{MEC}(G)$  and can be computed in polynomial time [CY95].

Computing the value of states that are part of an End Component of at least size 2 is for many algorithms a non-trivial task that requires additional concepts.

## 2.6. Algorithms for Stochastic Games

Next, we consider some of the most prominent algorithms that can *solve* stochastic games i.e. compute the value of any stochastic game.

The three most common approaches to solving stochastic games are *Value Iteration*, *Strategy (or Policy) Iteration* and *Quadratic Programming*.

### 2.6.1. Value iteration

To compute the value function  $V$  for an SG, the following partitioning of the state space is useful: firstly the goal states  $T$  that surely reach any target state  $f \in F$ , secondly the set of *sink states* that do not have a path to the target  $O$  and finally the remaining states  $S^?$ . For  $T$  and  $O$  (which can be easily identified by graph-search algorithms), the value is trivially 1 respectively 0. Thus, the computation only has to focus on  $S^?$ .

The well-known approach of value iteration (**VI**) leverages the fact that  $V$  is the least fixpoint of the *Bellman equations*, cf. [visurvey]:

$$V(s) = \begin{cases} 1 & \text{if } s \in T \\ 0 & \text{if } s \in O \\ \max_{a \in \text{Av}(s)} \left( \sum_{s' \in S} \delta(s, a, s') \cdot V(s') \right) & \text{if } s \in S_{\square}^? \\ \min_{a \in \text{Av}(s)} \left( \sum_{s' \in S} \delta(s, a, s') \cdot V(s') \right) & \text{if } s \in S_{\circ}^? \end{cases} \quad (2.1)$$

---

<sup>2</sup> $[l] = 1, 2, \dots, l$ , where  $l \in \mathbb{N}$

Now we define<sup>3</sup> the Bellman operator  $\mathcal{B} : (S \rightarrow \mathbb{Q}) \rightarrow (S \rightarrow \mathbb{Q})$ :

$$\mathcal{B}(f)(s) = \begin{cases} \max_{a \in Av(s)} \left( \sum_{s' \in S} \delta(s, a, s') \cdot f(s') \right) & \text{if } s \in S_{\square} \\ \min_{a \in Av(s)} \left( \sum_{s' \in S} \delta(s, a, s') \cdot f(s') \right) & \text{if } s \in S_{\circ} \end{cases} \quad (2.2)$$

Value iteration starts with the under-approximation

$$L_0(s) = \begin{cases} 1 & \text{if } s \in T \\ 0 & \text{otherwise} \end{cases}$$

and repeatedly applies the Bellman operator. Since the value is the least fixpoint of the Bellman equations and  $L_0 \leq V$  is lower than the value, this converges to the value in the limit **[visurvey]** (formally  $\lim_{i \rightarrow \infty} \mathcal{B}^i(L_0) = V$ ).

### Bounded value iteration

While this approach is often fast in practice, it has the drawback that it is not possible to know the current difference between  $\mathcal{B}^i(L_0)$  and  $V$  for any given  $i$ . To address this, one can employ *bounded value iteration* (**BVI**, also known as interval iteration **[bvi; atva; KKKW18]**) It additionally starts from an over-approximation  $U_0$ , with  $U_0(s) = 1$  for all  $s \in S$ . However, applying the Bellman operator to this upper estimate might not converge to the value, but some greater fixpoint instead due to end components. See **[KKKW18]** for an example. To fix this issue, **BVI** searches for the end components where all states agree on the same exit out of the end component. The upper bound for these states can then be defined by the upper bound of the states outside of the end component. This approach is usually referred to as *deflating* **[Kel+18]**. With deflating, the upper bound decreases monotonically towards the least fixpoint. Once  $\forall s \in S : U(s) - L(s) \leq \epsilon$ , **BVI** terminates and reports  $s_0 = \frac{U_0 + L_0}{2}$ . In addition to **BVI**, we will consider an optimization the widest path optimization **WP** introduced in **[widestPath]** that offers an alternative to deflating for the correct handling of end components.

### Optimistic value iteration

Optimistic value iteration **OVI** takes a similar approach, but instead of calculating the upper bound at all times along the lower bound, an upper bound  $B$  is guessed from the

---

<sup>3</sup>In the definition of  $\mathcal{B}$ , we omit the technical detail that for goal states  $s \in T$ , the value has to remain 1. Equivalently, one can assume that all goal states are absorbing, i.e. only have self looping actions.



lower bound by adding a small  $\epsilon$  to the lower bound. If this induced bound  $B$  can be verified to be an upper bound, i.e.  $\forall s \in S : \mathcal{B}(B)(s) \leq B(s)$ , then **OVI** terminates. The upper bound is only guessed if the lower bound would converge according to classic value iteration. If the guessed bound is not an upper bound, the precision for the lower bound gets reduced, and iterating continues.

There are more extensions to value iteration like sound value iteration [Cite?] or the learning-based approach introduced in [???], but we will not use them because ...?.

In practice, value iteration and its extensions are believed to be the fastest approaches to solve stochastic games. However, as shown in [HM18], there are counterexamples where value iteration requires exponentially many steps to converge and its performance is worse than the other solution approaches like strategy iteration.

### 2.6.2. Strategy iteration

In Strategy iteration, each player starts out with an arbitrary strategy. Successively, the Maximizer and the Minimizer adjust their strategies to improve their winning probability [Con93].

Whenever a player fixed a strategy, the resulting SG is simplified to an MDP. From there on, any solution method for MDPs can be applied. We solve the MDP with linear programming [Citation to any LP-solving explanation for MDPs. Maybe Puterman?] and refer to this algorithm by **SI<sub>LP</sub>**.

Since trying out every possible deterministic positional strategy guarantees that the optimal strategy is found, the trivial upper bound on the number of iterations for strategy iteration is exponential in the number of actions per state.

However, so far no example can confirm that there is a stochastic game where strategy iteration truly needs exponentially many iterations.

### 2.6.3. Quadratic programming

In Quadratic Programming, the stochastic game is encoded into a mathematical framework called a Quadratic Program. The encoded problem is then handed to a solver, which uses algorithms specific to mathematical programming in general. While solving an arbitrary quadratic problem is known to be **NP**-complete, convex quadratic programs can be solved in polynomial time. At the moment, it is open whether it is possible to encode every stochastic game into a convex quadratic program. In practice, [Gandalf] has shown that Quadratic Programming is not competitive to Value iteration and Strategy iteration even if using state-of-the-art solvers. Thus, we will not include it in our benchmarks.

#### 2.6.4. Optimizations

In addition to the algorithms and their extensions, there are various optimizations that we will consider in this thesis:

**G:** The Gauß-Seidel variant of value iteration for **BVI** and **OVI**. Bellman updated happen in-place and state by state. Thus, states updated later can use already the updated values of previous states.

**D:** The idea from [KKKW18] to only deflate every 100 steps for **BVI**. By deflating only every 100 steps, there is less time spent on searching for the end components that need to be deflated.

**T:** A topological decomposition of SG into its strongly connected components (SCCs) for **BVI**, **OVI** and **SI<sub>LP</sub>**. The stochastic game is decomposed into its SCCs, then the values of SCCs are computed along their topological order. This allows the algorithms to solve smaller sub-problems before instead of solving the whole SG at once.

**TOP:** A variant of the topological optimization for value iteration. To ensure that each SCC passes the correct value onto the next SCC, we use the computed value to infer strategies for the states and verify the correctness of the strategies by fixing them separately. This induces two MDPs. If passing the strategy of the opponent to policy iteration for MDPs and after one iteration the algorithm terminates for both MDPs, we know that this must be the correct algorithm.

#### Algorithm Performance and Stochastic Game Structure

We believe that the performance of the algorithms is very dependent on the structural properties of the stochastic game. Structural properties are for example the number of transitions an action has, the size of the biggest MEC, or the number of strongly connected components in a stochastic game. As has been shown in [GANDALFpaper] and [HM18], there are certainly some stochastic games that can be easy or very hard for certain algorithms. However, at the moment, there are only a few insights on which structural properties should be taken into account when deciding on which algorithm to take and which should not.

Thus, we analyze the impact of different structural properties on the performance of the algorithms that solve SG. To evaluate performance, we do not only use real case studies but also randomly generated stochastic games.

### 3. Implemented algorithm extensions

As part of the thesis, we have implemented the following extensions to Value Iteration and Strategy Iteration:

#### TOP

**TOP** as in *topological and precise* is an extension to Value-Iteration-based algorithms that builds on top of the idea of topological sorting of [Gandalf]. We analyze the graph underlying the stochastic game, detect the strongly connected components (SCCs), and create a topological sorting based on the SCCs. To ensure that every SCC provides an exact result to the next one, we take the  $\epsilon$ -precise values of the states of the finished SCC and compute all the strategies that correspond to the given bounds of the states. We can then fix each strategy separately, yielding two MDPs. We then perform one strategy iteration step on both MDPs. This step suggests to both MDPs the strategy of the opponent and fixes it, yielding two Discrete-Time Markov Chains (DTMCs). We then solve the DTMCs by non-iterative, exact methods as described in [BK08]. If the values of both DTMCs are equal, we have a guarantee that the strategies we would take are optimal, and we obtain the exact values of the states in the SCC.

#### Widest path for PRISM 3

Widest Path was introduced as an alternative to solving maximal end components for bounded value iteration [WidestPath]. We reimplemented it in the version of PRISM.

#### Linear programming for MDPs

We have implemented the approach to solve MDPs with linear programming as in [ANY BOOK]. This allows for a combination of strategy iteration to fix one player's strategy, and linear programming to solve the induced MDP. Together with the topological option from [GANDALF], this yielded one of the most performant algorithms we present in this thesis.

## 4. Randomly generated models

### 4.1. Why use randomly generated models

Using randomly generated problems is a classic approach to test algorithms. A key benefit of randomly generated models is that by not being to a real problem, their structure can deviate from currently available case studies and thus express other structural features. This can lead to a difference in algorithm performance and may get relevant if new case studies emerge. Also, randomly generated models are can be created both automatically and in large numbers.

To make a quantitative assertion about the performance of the algorithms we need first a broad spectrum of models we can test the algorithms on. At the moment, we are aware of 12 case studies. These case studies often have parameters that can be adjusted, resulting in infinitely many stochastic games. However, stochastic games derived from the same problem will have similar graph structures and can thus still cover only a certain portion of all possible graph structures that may occur.

We need more distinct models to provide a solid algorithm comparison. Creating handcrafted reachability problems is useful to make comparisons on edge-case situations and show off the weaknesses of categories of algorithms (like the Haddad-Monmege model does for value iteration), but contributes only very little to the overall coverage of possible reachability problems for stochastic games.

To tackle this issue, we introduce randomly generated models.

### 4.2. Constraining the random generation process

While it is possible to completely randomize every property of a model, this procedure would yield graphs with undesirable properties. We are only interested in models in which the initial state is connected to every state of the underlying graph of a stochastic game. This is because all the states that can never be reached by the initial state could be simplified by introducing a single sink, and thus add unnecessary complexity. We refer to the set of stochastic games where the initial state is connected to every other state in the game by  $\mathcal{SG}_{Connected}$ .

A viable approach is to sample uniformly from  $\mathcal{SG}_{Connected}$  to minimize the number

of structural biases in our models. However, since  $\mathcal{SG}_{Connected}$  is infinite, we would be required to discretize the transition probabilities and limit the number of states, restricting  $\mathcal{SG}_{Connected}$ . Instead, we use an iterative generation process. While not sampling  $\mathcal{SG}_{Connected}$  space uniformly, it is easy to implement, modify and can generate any stochastic game in  $\mathcal{SG}_{Connected}$ .

### 4.3. Our take on creating models as random as possible

When generating a model, answers to the following questions define a unique stochastic game:

- How many states does the model have?
- Which states belong to which player?
- How many, and which actions does each state have?
- How many transitions does an action have, where do they lead, and how probable is the transition?
- What is the initial state?

We use Algorithm 1 to create any random stochastic game that is connected from the initial state. In the forward procedure, we iterate over every state  $s \in S$  and make sure that a previous state  $s'$  is connected to it by providing an action with positive transition probability to  $s$  from  $s'$ . This guarantees that the initial state is connected to every state in the stochastic game. The backward procedure then adds arbitrary actions to arbitrary states to enable generating every possible  $SG \in \mathcal{SG}_{Connected}$ .

To generate the actions of a state, we use Algorithm 2. It receives a state-action pair to which the underlying transition probability distribution sums up to less than 1. It then adds transitions to not yet reached states by increasing their transition probabilities at random. This is repeated until the state-action pair has a valid transition probability distribution.

**Lemma 4.3.1.** *Algorithm 1 creates formally correct stochastic games.*

*Proof.*  $S$  is finite since its size is determined by a random number  $n \in \mathbb{N}$ . Thus, we only need to argue that  $A_v$  is truly a mapping of  $S \rightarrow 2^A$  and that the transition function yields a probability distribution. Whenever we introduce state-action pairs, we introduce a new action that we add to  $A$ . Also, we add the state-action pair to  $A_v$ . Thus any  $A_v$  is function of  $S \rightarrow 2^A$ .

---

**Algorithm 1** Generating random models connected from initial state

---

**Output:** Stochastic game SG where the initial state is connected to any  $s \in S$

```

1: Create  $S$  with a random  $n \in \mathbb{N}$ 
2: Partition  $S$  uniformly at random into  $S_{\square}$  and  $S_{\circ}$ 
3: Enumerate  $s \in S$  in any random order from 0 to  $n-1$ 
4: Set  $s_0$  to the state with index 0
5: for  $s = 1 \rightarrow n - 1$  do      \* Forward Procedure * \
6:   if  $s$  does have an incoming transition then Continue (Skip iteration)
7:   else
8:     Pick any state  $s'$  with index smaller than  $s$ 
9:     Create an action  $a$  that starts at  $s'$ 
10:    Assign to  $(s, a)$  a positive probability of reaching  $s$ 
11:    Create a valid probability distribution for  $(s, a)$  by applying FillAction( $s', a$ )
12:    Add  $a$  to  $Av(s')$ 
13:    Add  $a$  to  $A$ 
14: for  $s = n - 1 \rightarrow 0$  do      \* Backward Procedure * \
15:   Pick a random number  $m \in [M - |Av(s)|]$       \* Add as many actions as possible
      * \
16:   if  $|Av(s)| = 0$  then  $m \leftarrow \max\{m, 1\}$       \* Every state needs to have at least one
      action * \
17:   for  $i = 1 \rightarrow m$  do
18:      $(s, a_i) = \text{FillAction}(s, a_i)$ 
19:     Add  $a_i$  to  $Av(s)$ 
20:     Add  $a$  to  $A$ 

```

---

Next we need to prove that for every  $s \in S$  and every action  $a \in Av(s)$  the transition function  $\delta(s, a)$  yields a probability distribution. In other words we need to validate that for every  $s' \in S$  it holds that  $\delta(s, a, s') \in [0, 1]$ .

Whenever we introduce an action  $a$  to the set of enabled actions  $Av(s)$  of a state  $s \in S$ , we have  $\delta(s, a, s') = 0$  for all  $s' \in S$ . We then pick targets of  $(s, a)$  and increase their transition probability. Whenever we increase a transition probability, we increase it by a number  $\in (0, 1]$ . Furthermore, we never increase any transition more than once, except for Line 8 in Algorithm 2. However, there we only increase the transition probability until for given state  $s$  and action  $a$  it holds that  $\sum_{s' \in S} \delta(s, a, s') = 1$ . Thus, no  $\delta(s, a, s')$  can be above 1.

In Line 6 of Algorithm 2 we may also decrease  $\delta(s, a, s')$ . However, this decrease can never yield a  $\delta(s, a, s') < 0$ . This is because per definition of the loop in Algorithm 2,

---

**Algorithm 2** FillAction( $s_{out}, a$ )

---

**Input:** outgoing state  $s_{out}$ , action  $a$

**Output:** action  $a$  that has a valid underlying transition probability distribution

- 1: **repeat**
  - 2:   Pick a random state  $s_{in}$  where  $\delta(s_{out}, a, s_{in}) = 0$
  - 3:   Increase  $\delta(s_{out}, a, s_{in})$  by a random number  $\in (0, 1]$
  - 4: **until**  $\forall s_{out} \in S : \delta(s_{out}, a, s_{in}) > 0$  or  $\sum_{s_{out} \in S} \delta(s_{out}, a, s_{in}) \geq 1$
  - 5: **if**  $\sum_{s_{out} \in S} \delta(s_{out}, a, s_{in}) > 1$  **then**
  - 6:   Decrease the most recently modified  $\delta(s_{out}, a, s_{in})$  so  $\sum_{s_{out} \in S} \delta(s_{out}, a, s_{in}) = 1$
  - 7: **else if**  $\sum_{s_{out} \in S} \delta(s_{out}, a, s_{in}) < 1$  **then**
  - 8:   Increase the most recently modified  $\delta(s_{out}, a, s_{in})$  so  $\sum_{s_{out} \in S} \delta(s_{out}, a, s_{in}) = 1$
  - return** ( $s_{out}, a$ )
- 

$\sum_{s_{in} \in S \setminus \{s'\}} \delta(s, a, s_{in}) < 1$  and  $\sum_{s_{in} \in S} \delta(s, a, s_{in}) > 1$ . Thus, if  $\delta(s, a, s')$  is decreased by  $\Delta$  to guarantee equality of the sum to 1, it must hold that  $\delta(s, a, s') - \Delta \geq 0$ .

In conclusion, Algorithm 1 generates formally correct stochastic games.  $\square$

To show that this procedure can truly create any  $SG \in \mathcal{SG}_{Connected}$ , we consider the following lemma:

**Lemma 4.3.2.** *Let  $\mathcal{SG}_{Algo}$  be the set of stochastic games that Procedure ?? can produce. Then  $\mathcal{SG}_{Algo} = \mathcal{SG}_{Connected}$ .*

*Proof. Show  $\mathcal{SG}_{Algo} \subseteq \mathcal{SG}_{Connected}$ :*

For this statement to hold, any  $SG \in \mathcal{SG}_{Algo}$  must be connected from the initial state. Proof by induction over the indices  $i$  of the states along their enumeration assigned during Algorithm 1:

**Basis :**  $i = 1$ : The only state with a smaller index than  $s_1$  is  $s_0$ . Since there must be a state with a smaller index that has an action with a positive transition probability to  $s_1$ ,  $\delta(s_0, a, s_1) > 0$  and so the initial state is connected to  $s_1$ .

**Step :**  $i \leftarrow i$ : Again, due to the forward procedure it holds that

$$\exists s_j \in S, j < i, a \in Av(s_j) : \delta(s_j, a, s_i) > 0$$

However, according to our hypothesis  $s_0$  is connected to  $s_j$  and thus also to  $s_i$ .

**Show  $\mathcal{SG}_{Connected} \subset \mathcal{SG}_{Algo}$ :**

Pick an arbitrary but fixed stochastic game  $SG \in \mathcal{SG}_{Connected}$ . Next, we show that there is a run of our procedure that will return a stochastic game  $SG' \in \mathcal{SG}_{Algo}$  where  $SG' = SG$ .

For this, we need several statements to hold at once:

1. The number of states in SG and SG' is equal.
2. The partition of S to  $S_{\square}$  and  $S_{\circ}$  is the same for SG and SG'.
3. SG and SG' have the same initial state.
4. All state-action pairs in SG and SG' yield the same probability distributions in  $\delta$ .
5. Every state in SG and SG' have the same actions.

SG and SG' being the same means that there is an automorphism where SG can be mapped to SG'.

Since we decide randomly on the number of states, the initial state and the partitioning of S into  $S_{\square}$  and  $S_{\circ}$ , there is trivially a run where statements 1, 2 and 3 hold.

When using Algorithm 2 to create a probability distribution for a state-action pair  $(s, a)$ , we increase transition probabilities until they sum up to 1. Thus, any summation  $\sum_{s' \in S} \delta(s, a, s') = 1$  is possible. In consequence, an action may lead into arbitrary states, have an arbitrary number of positive transition probabilities between 1 and  $|S|$ , and may have arbitrary probability distributions on the transitions as long as they sum up to 1. So out of all runs where statements 1, 2, and 3 hold, there also must be at least one run where statement 4 holds too.

To show that statement 5 holds in addition, note that each  $SG \in \mathcal{SG}_{Connected}$  has a minimal set of state-action tuples such that the initial state is connected to every state. Taking this set, we can perform a breadth-first-search from the initial state to provide an enumeration of the states. If we iterate over the states along this enumeration, we can reproduce each of the actions in the minimal set during the forward process. Due to the enumeration, to each state  $s$  except for the initial, state there is a state with a smaller index  $s'$  such that  $s'$  has an action  $a$  with a positive transition probability of reaching  $s$ . Since every other transition of  $(s', a)$  can lead into arbitrary states and the probability distribution of  $(s', a)$  can be arbitrary, we can recreate the minimal set of state-action tuples in SG'.

The remaining state-action pairs of SG can be added to SG' during the backward process, where every state may add arbitrarily many actions with arbitrary transition distributions.  $\square$

Note that although  $\mathcal{SG}_{Algo} = \mathcal{SG}_{Connected}$ , in general Algorithm 1 does not sample  $\mathcal{SG}_{Connected}$  uniformly at random. Due to the forward procedure, states with smaller indices tend to have more actions than states with higher indices. Additionally, creating the transition distributions as described in Algorithm 2 favors state-action pairs to have few transitions. If we pick the transition probabilities between  $(0, 1]$  uniformly at random, around 83,33% of all actions have two or three transitions with positive probability and none with one transition.



#### 4.4. Adding prefix-graphs / configurations

Since the purpose of randomly generated models is to sample from a space as big as possible, we have few insights into the structure of the model. Thus, this method is not very well suited if one wants to analyze the behavior of an algorithm on very specialized models. Traditionally, this is where one would build handcrafted models. However, handcrafting parameterizable prism files allows only for very restricted structural changes in the models. Therefore, we have added the option to create models via code. On one hand, this allows for more influential parameters. On the other hand, we can prepend models to other models. Thus, we can for example prepend a model to every case study and see how much the added component influences algorithm performance. The prepended model contains the new initial state, and instead of reaching a target, it reaches the loaded model. Since the loaded model never reaches the prepended model, the runtime of any topological variant of an algorithm is the sum of the runtime to solve both models.

## 5. Implementing randomly generated stochastic games

In this chapter, we discuss how our implementation of random generation differs from the theory described in Chapter 4 as well as how to use and extend our implementation.

### 5.1. Parameters and guidelines for model construction

We have implemented a constrained version of Algorithm 1 from Section 4.3 to randomly generate models. The real-world implementation has to be constrained on one hand due to the natural restriction that a computer cannot generate arbitrarily big stochastic games and arbitrarily small transitions due to finite memory.

However, usually, the users also want some control over the properties of the resulting models like the number of states. If all model properties are differing too much, it is very hard to deduct why an algorithm performs differently on two models. For example, it is very likely that if we would always randomize the number of states of a model, the models would differ so much in their number of unknown states that all other structural differences would have a comparatively diminishing impact on algorithm performance.

Thus, we provide several parameters which we do not randomize. Instead, we give the user the option of providing a value for the parameter or using our default parameters. The parameters in Subsection 5.2 provide an overview of what we do not randomize in our implementation. Of course, it is possible to wrap a script around our generation implementation that randomizes the parameters to avoid too deterministic models.

#### 5.1.1. Limits and additional guideline options

Although the parameters we expose for random generation can constrain some structural properties of the resulting models, there are many structural properties we can only barely influence. For example, there is no obvious way how to influence the size and number of SCCs that a model has or to guarantee that every state in a model has a certain number of actions when using Algorithm 1.

For this, we provide the option in our implementation to use other scripts for the model generation that are wrapped into PRISM files. We refer to these scripts as guidelines. We provide two additional guidelines to our random-generation procedure described in Section 4.3: A procedure that controls how many actions each state has and another one that provides a guarantee on the size and number of SCCs in the model. Both guidelines are connected from the initial state, but are not able to create any game in  $\mathcal{SG}_{Connected}$ .

The guideline that controls how many actions a state has is called *RandomTree* because it creates a treelike graph structure where the initial state is the root. Every node of the tree has  $k$  actions and at most  $k$  children, where  $k$  is a parameter. Every action has an assigned child to which it has a positive transition probability. The rest of the probability distribution of the action is assigned at random. An inner node of the tree may have less than  $k$  children if adding  $k$  children would exceed the requested number of states  $n$  for the model. Also, leaves are not required to have  $k$  actions. Their actions are only introduced during the backward process and are there to enable the generation of end components.

We refer to the guideline that controls the SCCs of a model by *RandomSCC*. The procedure requires a minimal and maximal size boundary  $[a, b]$  for every SCC and the total number of states in the stochastic game  $n$ . First, we create subgames of a randomly chosen size in  $[a, b]$ . The subgames are created by the algorithm described in Section 4.3. We use then Tarjan's algorithm for strongly connected components to identify the SCCs of the created subgame. Next, we unify all the SCCs of the subgame by using the topological enumeration Tarjan's algorithm provides. We circularly connect the SCCs along the enumeration, making the whole subgame an SCC. Next, we make sure that the subgame is connected to the rest of the stochastic game by making sure a previously created subgame has an action leading into this subgame. We repeat this procedure until we have at least  $n$  states in the stochastic game, resulting in a stochastic game SG that is connected from the root where the user has an easy way of controlling the number and size of the SCC in SG.

## 5.2. A manual on how to use our implementation

In this section, we consider the implementation details and provide guidance for using, understanding, and extending our implementation. The random generation is split into multiple python modules to maximize extendability and readability. All relevant python modules are located in the folder "random-generated-models" in the GitHub Repository <https://github.com/ga67vib/Algorithms-For-Stochastic-Games>. We provide a description on how to use the modules and how to extend in case the

reader wants to.

### Generating models

If you want to generate a model, you can run the "modelGenerator.py"-script. This script can receive a number of parameters to guide the generation process and constrain which models can be created.

You can use "python modelGenerator -help" to see all possible parameters and what they do. Here is the exhaustive list of parameters:

- outputDir: Where to put the resulting model
- size: How many states should the generated model have
- numModels: How many models to create
- guideline: Which guideline to use when generating the model. Will use by default Algorithm 1.
- smallestProb: What is the smallest probability that is allowed to occur?
- backwardsProb: How probable is it that a state generates actions during the backward procedure?
- branchingProb: How probable is it that an action has multiple transitions
- maxBranchNum: How many positive transition probabilities may one action have at most?
- forceUnknown: A switch. Turn on to try to reduce the number of known states. This will violate the size parameter by introducing a new sink and target.

The generated model will be named by the parameter values and will be stored in the specified directory or "generatedModels" by default.

To generate multiple models with different parameter settings, we have used the simple script "massModelGenerator.py" which calls modelGenerator various times with the different sets of parameters.

### Module explanation

Here we describe what every module does.

The module "modelgenerator.py" is responsible for calling the module that generates the stochastic game and translating it into a .prism file. Furthermore, it is supposed to be the interface for users.

The creation of the stochastic game is outsourced in another python module. The random generation as described in Algorithm 1 happens in module "graphGenerator.py". This is also the base class for other procedure guidelines. Both the RandomTree guideline - implemented in module treeGraphGenerator.py - and the RandomSCC guideline - implemented in module sccGraphGenerator.py - inherit from graphGenerator.

The module "graphGenParams.py" contains a class that contains all the parameters any graph generator requires. *I should probably rewrite this such that every guideline has its own parameter dataclass.*

Lastly, there is a module called "randomStateGetter.py". This class implements various randomPickers. A randomPicker selects a state of the state-space randomly. This is used for example to decide which state should have an action to the currently introduced state. Different implementations allow to guide the selection process to achieve different distributions of actions and transitions. Each generator receives two randomPickers as part of their input parameters: One that decided which state should receive an outgoing action, and another one that decides where a transition should lead. *Should rename them to randomPicker and make them truly more random.*

### Module extension

If you are interested in implementing a new way of generating random models by providing new guidelines, all you have to do is create a new module that inherits from GraphGenerator and implement the functionality. The generateGraph() call must receive a GraphGenParams object and return nothing. After generateGraph(), the GraphGenerator instance should hold all the information about the game in its class variables.

## 6. Algorithm analysis

To facilitate the algorithm performance analysis, we track statistics about the models we use and the algorithms that solve them. We refer to every category of data that we track as *features*. The algorithm features we track are the time it requires to solve the problem, the iterations needed in case we use a value-iteration-based algorithm, and the value it has computed for correctness checks. **Should maybe put this in a table to make it easier to reference, find and read.** The model features we track along with their names we use in the experimental section are:

### **State – related :**

- (NumStates) Number of states
- (NumTargets) Number of targets\*
- (NumSinks) Number of sinks\*
- (NumUnknown) Number of unknown states\*
- (NumMaxStates) Number of Maximizer states\*
- (NumMinStates) Number of Minimizer states\*

### **Actions – related :**

- (NumMaxActions) Number of maximum actions per state
- (NumMaxTransitions) Number of maximum transitions per action
- (NumProbActions) Number of actions with probabilistic actions\*
- (AvgNumActionsPerState) Average number of actions per state

### **Transitions – related :**

- (SmallestTransProb) Smallest occurring positive transition probability in the model
- (AvgNumTransPerAction) Average number of transitions per action

### **MEC – related :**

- (NumMECs) Number of MECs
- (BiggestMEC, SmallestMEC) Size of biggest and smallest MEC
- (AvgMEC, MedianMEC) Average MEC-size and Median MEC-size

**SCC – related :**

- (NumSCCs) Number of SCCs
- (BiggestSCC, SmallestSCC) Size of biggest and smallest SCC
- (AvgSCC, MedianSCC) Average SCC-size and Median SCC-size
- (MaxSCCDepth) Longest chain of SCCs from the initial-state SCC
- (NumSCCNonSingleton) Number of SCCs with cardinality bigger than 1
- (SmallestSCCNonSingleton) Smallest SCC with cardinality bigger than 1
- (AvgSCCNonSingleton) Average SCC size with cardinality bigger than 1

**Path – related :**

- (NearestTarget) Shortest Path from initial state to the nearest target
- (FurthestTarget) Shortest Path from initial state to the furthest target

The values of features with a star are measured absolutely, but displayed relative to a fitting measure. All relative measures that are related to states like number of unknown states are displayed relative to  $|S|$  (NumStates). We found it easier to extract knowledge from relatively displayed features due to their independence of the model size.

## 6.1. Visualization

Tracking all these features requires tools to visualize and summarize the collected data, since otherwise the raw data is overwhelming. We have implemented a bare-bones toolset to facilitate the analysis.

### Data visualization script - data loading

First, we load the tracked data and select the features we are interested in. We allow here to include filters to remove uninteresting data based on feature values. We also check for errors and wrong values in the data loading phase. To assert whether a value is correct, we need a reference value whose result we believe to be true. We usually use **OVI**,  $\mathbf{SI}_{LP}^T$  or **WP** as references since they tend to have the least timeouts and thus provide a good reference.

### **Data visualization script - handling missing data**

Next, we need to handle data that does not contain numerical values - for example, the algorithms that got timeouts on certain models. For model features, we usually use 0 as a replacement value. If an algorithm fails to provide the correct value in time, we set its time and iterations count to a penalty value. These penalty values should be higher than any truly occurring value to easily calculate and visualize which algorithms performed best. For time, we usually use the time limit as penalty, and for iterations, we use 10 million iterations as penalty.

The problem of introducing these penalty values is that they influence the data distribution. For visualization, the graphs can end up skewed because most non-penalty data points are significantly smaller than the penalty, and so it becomes harder to observe trends in graphs. Also, many visualization methods like heatmaps or statistical tests perform operations on the data. Thus, untrue values can falsify the correlation between features.

To handle this problem, in addition to the analysis of the whole data with penalty values, we only consider data where we have a value for every feature.



## 7. Results

In this chapter, we analyze models regarding their feature distribution and algorithms regarding their performance. Furthermore, we investigate which model features influence the performance of the algorithms.

### 7.1. Experimental setup

Various algorithms we consider were already implemented in PRISM-games [prismgames3]. We needed to extend PRISM-games by the algorithms  $\mathbf{SI}_{LP}$ ,  $\mathbf{SI}_{LP}^T$ , and **TOP**. Moreover, for **TOP** we added precise Markov chain solving, which was not present in PRISM before, and extended the strategy iteration (which was implemented in [gandalf20]) to use this precise solving. Our code is available in the GitHub repository <https://github.com/ga67vib/Algorithms-For-Stochastic-Games>.

#### Technical details

We conducted the experiments on a server with 64 GB of RAM and a 3.60GHz Intel CPU running Manjaro Linux. We always use a precision of  $\varepsilon = 10^{-6}$ . The timeout was set to 15 minutes for all models. The memory limit for every experiment was 6 GB.

### 7.2. Model analysis results

First, we want to learn about the feature distribution of the real case studies we have. For this we use a box plot for each feature in Figure 7.1. In each graph, the distribution of the values of one separate feature in all real case studies is visualized. The orange line marks the median of a feature in all models and the green triangle marks the average. The bounds of the boxes mark the 25 and 75 percentile, and the lines extended by the whiskers mark the 10 and 90 percentile. Dots outside of whiskers represent outliers. For example, the relative number of probabilistic actions is between around 15% and 45% in half of the models. In half of the models, more than 20% of actions are probabilistic. **Most likely I may move all the features into the appendix and only highlight 5-10 cool features.** What we can read from the box plot is this:

- According to AvgNumActionsPerState and AvgNumTransPerAction, models have on average 2 actions per state and 1.5 transitions per action
- According to NumUnknown, on average 80% of the states of the models are trivial, and their value can be computed with simple graph algorithms
- Generally, the number of states is evenly split between Maximizer and Minimizer
- According to NumProbActions, usually around 70 to 85% of all actions are deterministic
- According to NumMECs, most models do not contain end components

By furthermore printing the maximal and minimal occurring values of each feature we obtain that the smallest occurring positive transition probability is 0.001.

With this information, we can draw conclusions about which structural cases do not appear in the real case studies. None of the models contain these cases:

- Models with numerous actions per state
- Models with numerous Transitions per action
- Models with very small transition probabilities like  $1e-6$

We can also use box plots to evaluate for which features our random generation procedure from Chapter 4 is biased. We do so in Figure 7.2.

The biases we read from this plot are:

- On average, 70% of the states of the models can be computed by trivial graph algorithms. NumSinks shows that almost all known states are sinks. This is because we use the forceUnknown switch, which guarantees that there is only one goal state. However, there can be multiple sinks because of end components containing only minimizer states. In this case, once the token is inside the end component the Minimizer can pick a strategy such that the token never leaves and thus can never reach the target.
- As mentioned in Chapter 4, our procedure generates models with a tendency to have few actions per state and few transitions per action.
- NumMecs shows that there are usually at most three MECs per model and NumNonSingleton shows that in almost all cases there is only one strongly connected component. This is because we uniformly randomize where the transition may lead. Thus, it is likely that big MECs and SCCs are formed.

- The rest of the current image is very dependent on the parameters we set, so it is pointless talking about it. Or we could use it as an example. However, I should create 100 models with the same parameters and then see their feature distribution of non-set features. Do this once I have reimplemented random generation

AvgNumberOfActionsPerState is a parameter, this does not necessarily hold true (like in current distribution). I should maybe remove there the parameter.

Our random generation procedure introduces a bias towards various properties like the number of SCCs or the average number of transitions per action. To regain control over these properties, we can use other guidelines as described in Section 5.1. **Show the Figure of SCC FeatureDistribution for RandomSCC benches.** However, when comparing the feature distributions of the real case studies and the distributions of the models generated by Algorithm 1, they have similar biases for many features. Both benchmarks tend to have few big SCCs, few actions per state, and few transitions per action. Thus, our procedure is capable of recreating models that have in various regards a similar structure to the currently available real case studies. **Actually, we might use one box plot for both models**

### 7.3. Algorithm comparison results

In this section, we compare the Algorithms introduced in Section 2.6 on real case studies, handcrafted examples, and our randomly generated models to both evaluate the performance of the algorithms relative to each other and find correlations between model feature values and algorithm performance.

#### Case studies

We consider case studies from three different sources: (i) all real case studies that were already used in [gandalf20], which are mainly from the PRISM benchmark suite [PRISMben]. We omit models that are already solved by pre-computations. (ii) several handcrafted corner case models: haddad-monmege (an adversarial model for value iteration from [HM18]), BigMec (a single big MEC), and MulMec (a long chain of many small MECs), the latter two both being from [gandalf]. (iii) randomly generated models generated by Algorithm 1 and our additional guidelines from Subsection 5.1. **Here we should state the exact parameters we have used for our models. States are 1000 to 10000, transition probabilities between 0.1 and 0.01 etc.**

First, we provide a general overview of the performance of all algorithms on our benchmarking set in Figure 7.3. The plots depict the number of solved benchmarks

(x-axis) and the time it took to solve them (y-axis). For each algorithm, the benchmarks are sorted ascending by verification time. A line stops when no further benchmarks could be solved. Intuitively, the further to the bottom right a plot is, the better; where going right (solving benchmarks) is more relevant. The legend on the right is sorted by the performance of the algorithms. Note that this plot has to be interpreted with care, as it greatly depends on the selection of benchmarks. **Should make the both plots for real and random in jupyter next to each other. This gives the best quality screenshots. If not possible then at least make the height smaller**

We read several clues from Figure 7.3: **WP**, **OVI**, and  $\mathbf{SI}_{LP}^T$  seem to be the most performant algorithms for our benchmarks. Also, Optimizations mentioned in Subsection 2.6.4 do not seem to have in general a positive impact on their baseline algorithms.

We split our analysis into three subtopics: First, we compare the three value-iteration-based algorithms with guarantees **OVI**, **WP**, and **BVI**. Then, we analyze the impact of the optimizations from Subsection 2.6.4 on their respective baseline algorithms. Lastly, we investigate the performance of  $\mathbf{SI}_{LP}$  and  $\mathbf{SI}_{LP}^T$  in comparison to value-iteration-based algorithms.

### 7.3.1. BVI vs OVI vs WP

We can read from Figure 7.3 that **WP** is the fastest to solve the problems on both random-generated models and real case studies. To see whether this is the case for all models or only when accumulating runtime, we consider the scatter plot in Figure 7.4. Each point in the graph is a model. The x-axis marks the time **WP** requires to solve the stochastic game, and the y-axis marks the respective time **BVI** or **OVI**. The two lines next to the diagonal mark the case that **WP** is twice as fast as **BVI** / **OVI**s or half as fast.

**WP** is usually faster than **BVI** and **OVI** and never requires more than twice as long. We are interested in whether there is a correlation between structural properties and **WP** being better or worse than the other two. To inspect the cases where **WP** is better than **OVI** or the other way around, we plot the feature of the models where one algorithm was at least 1.5 times faster than the other one. Figure 7.5 visualizes these cases. The red dots mark models where **OVI** is at least 1.5 times faster than **WP**, and the green dots mark models where **WP** is at least 1.5 times faster than **OVI**. The x-axis displays the range of values that occur for the feature. If the dots are clustered for a feature, either one algorithm was only faster if the model had this kind of structural composition, or there are only discrete values available for the feature. For example, the number of states is mostly discrete because the random models depend on an input parameter.

According to Figure 7.5, **WP** was better than **OVI** if the model had more states, had big MECs and big SCCs. **OVI** seems to be better if the furthest target is far away from the initial state, but since we cannot tie this to any structural significant property, it may also be noise. If this interpretation is correct, **WP** should become even better than **OVI** if we use larger models.

The same plot for **WP** and **BVI** is harder to interpret since there are only two cases where **BVI** is 1.5 times faster than **OVI**, and 40 cases for the opposite event. Thus, we conclude that **WP** is overall more performant on our benchmarks than **BVI** regarding runtime. @Maxi: The two cases where **BVI** is better are quite noisy, so it is not worth including the Figure in my Opinion. But I have added it in case you think it is interesting. It is Figure 7.6

However, time is not the best measure we can use to compare value-iteration-based approaches. This is because time may be very dependent on optimizations in the code. For value-iteration-based algorithms, we can also compare the iteration count, which depends only on the algorithm itself. Thus, we provide an analogous scatter plot in Figure **ITERATION SCATTER** where the axes mark the iterations required to solve a model.

Next, add big models to confirm that the hypothesis you set up also holds for big models. There you can also say that although **OVI** looks promising in the small models, in the big models it may fall behind **BVI** due to unlucky verification phases.

### 7.3.2. Analyzing the optimizations

**Gauss – Seidel for BVI:**

Generally fewer iterations, but matrix operations of vanilla is faster than state-by-state. Can sometimes be worse even for iterations due to unlucky SECs based on lower bound. Reversing the order of computation for Gauss-Seidel or using a topological ordering could not improve our results. Show some graphs of how it did not improve

**D for BVI:**

Show time scatter, say two sentences (no huge improvement), go on

**T for BVI, OVI and SI<sub>LP</sub>:**

As the scatter plot **Ref to scatter plot TLPSI vs LPSI** shows, the topological addition for strategy iteration with linear programming in the real case studies and random models does neither in- nor decrease the performance of the algorithm considerably. However, most models have very few SCCs, so the topological optimization does not contribute a lot. The data point where **SI<sub>LP</sub><sup>T</sup>** is significantly faster is on the real case study "dice", where every state is an SCC on its own. This is obviously the best-case scenario for topological algorithms. Show Scatter. Explain why **OVI** and **BVI** do not scale that well (explained in Gandalf Paper)

**TOP** for **BVI**:

**TOP** seems to perform worse than **BVI** in general. This is because we solve the DTMCs with exact methods. **Scatter BVI vs TOP**. This requires a matrix inversion, which is an  $\mathcal{O}(n^2)$ -operation, where  $n$  is the number of states in the SCC whose value is being computed. The bottleneck becomes apparent if we consider a scatter plot where we show the runtime against the size of the biggest SCC as in Figure ?? **ADD FEATURE-SCATTER**. We have also tried solving the resulting MDP with linear programming instead of strategy iteration, but it was still worse than  $\mathbf{SI}_{LP}^T$ .

### 7.3.3. $\mathbf{SI}_{LP}^T$

It would also be interesting to see if more probabilistic loops affect  $\mathbf{SI}_{LP}$  as strong as VI.

Although value iteration is usually regarded to be the most performant algorithm type for solving stochastic games,  $\mathbf{SI}_{LP}^T$  yielded the best results alongside widest-path bounded value iteration. Since strategy iteration simply tries to make an informed decision on which strategy to pick and solves the underlying MDP, we have to inspect the algorithms we use to solve MDPs - for  $\mathbf{SI}_{LP}^T$  this is linear programming.

Linear programming scales worse than value iteration for huge models. To test this, we have run several benchmarks on models with state size 10 million and varying SCC sizes. [Now enter Feature-Performance Scatter Plot] The bigger the SCCs become, the slower  $\mathbf{SI}_{LP}^T$  becomes. At a size of [...] per SCC, WP was faster than  $\mathbf{SI}_{LP}^T$ . Thus, we do not recommend using  $\mathbf{SI}_{LP}^T$  on models with numerous states. However,  $\mathbf{SI}_{LP}^T$  may be a good complementary solution approach in case a model is especially hard for value iteration. Also, the topological improvement allows solving models with huge numbers of small SCCs faster than value iteration. And also value iteration was the focus of research for the last 20 years. LP could likely be improved. At the moment, we do not even deflate but use MIP to encode the maximum-best-exit constraints. But this should maybe go into future work

## 7.4. Searching correlations between algorithms and features

Lastly, we are interested in correlations between algorithm performance and values of features. Ideally, we would like to find cases where one algorithm scales better with certain features than others. If we were to find enough such correlations, it would be possible to implement an efficient portfolio solver, which would analyze the graph structure and decide based on the feature values which algorithm is most likely the best one to use in this case. To find these correlations, we use the following visualization tools:

I am not really sure what I want to do with this section. But it would be a cool place to show algorithm-feature correlations and to show the ideas we applied to search for correlations. Maybe I should instead make a separate section with all graph types that is easy to look up.

Maybe search for some scatters where the algorithms differ a lot and show them.

**Heatmaps** Heatmaps visualize correlation matrices - matrices where one feature is mapped against another. The higher the correlation value, the stronger a correlation between two features is. On the diagonal of the matrix, the correlation is maximal since there is a directly proportional correlation between a feature and itself. Ideally, we would like to get clues from the heatmap which features or correlations we should investigate. However, for the most part, we could not gather any non-trivial information from heatmaps. This is also tricky because there is only one type of correlation that can be shown effectively: Most often we search for linear correlation with heatmaps. Thus, if one feature depends in a non-linear fashion on another - for example if it rises quadratically - the correlation value may still be very low.

**Feature-performance scatter plots** We plot algorithm runtime / iterations against feature values.

What is there to find in these graphs?

- Clearly visible how TOP scales with SCC-size
- All scale with number of unknowns, which is no surprise but might be mentioned.

**One dimensional scatter plots for features** We can define two events A, B. Then we get models where A happens, models where B happens and then plot the feature values for models that are in set A or set B. This way, we can find clusters and make conclusions like "If A happens, then the models have these feature values."

## 7. Results

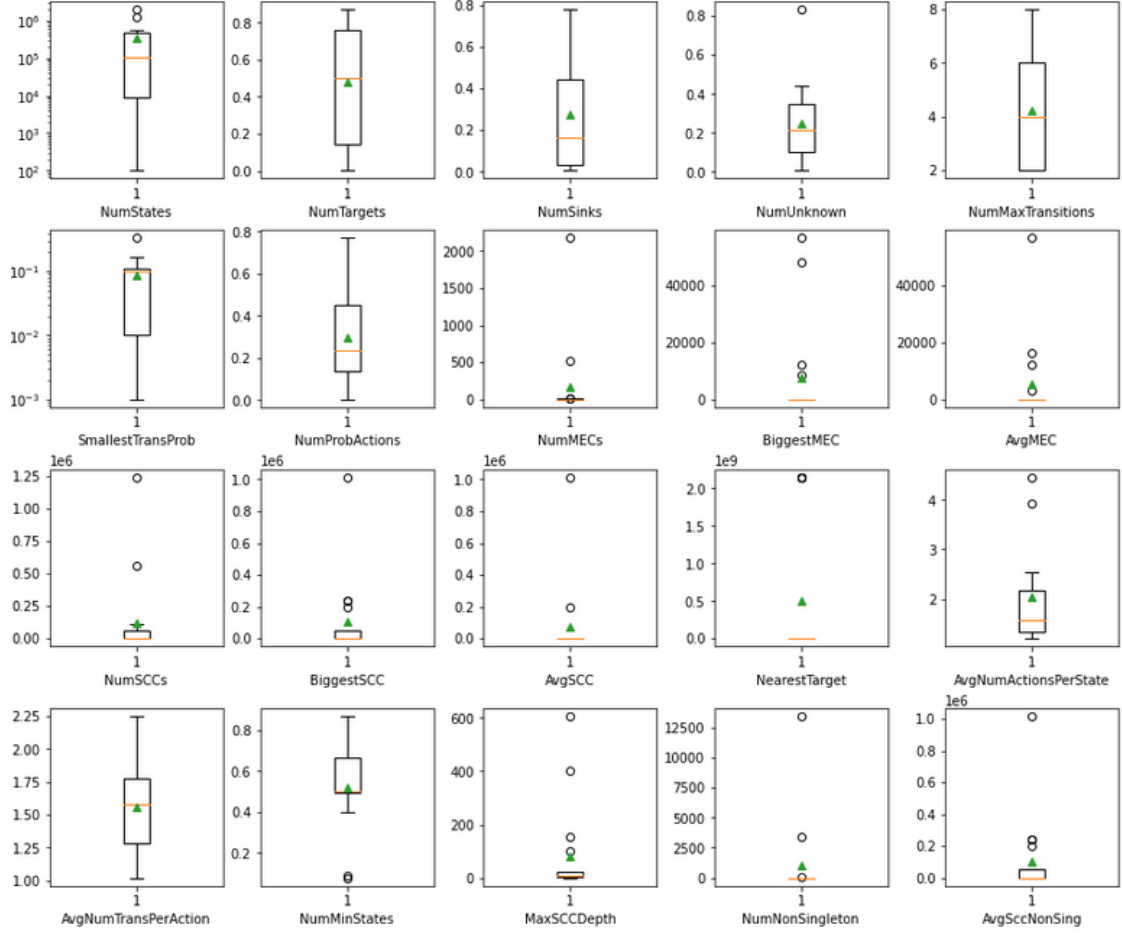


Figure 7.1.: Box plot of the feature distribution of the real case studies. The orange line marks the median of a feature in all models and the green triangle marks the average. The bounds of the boxes mark the 25 and 75 percentile, and the lines extended by the whiskers mark the 10 and 90 percentile. Dots outside of whiskers represent outliers. For example, the relative number of probabilistic actions is between around 15% and 45% in half of the models. In half of the models, more than 20% of actions are probabilistic.



## 7. Results

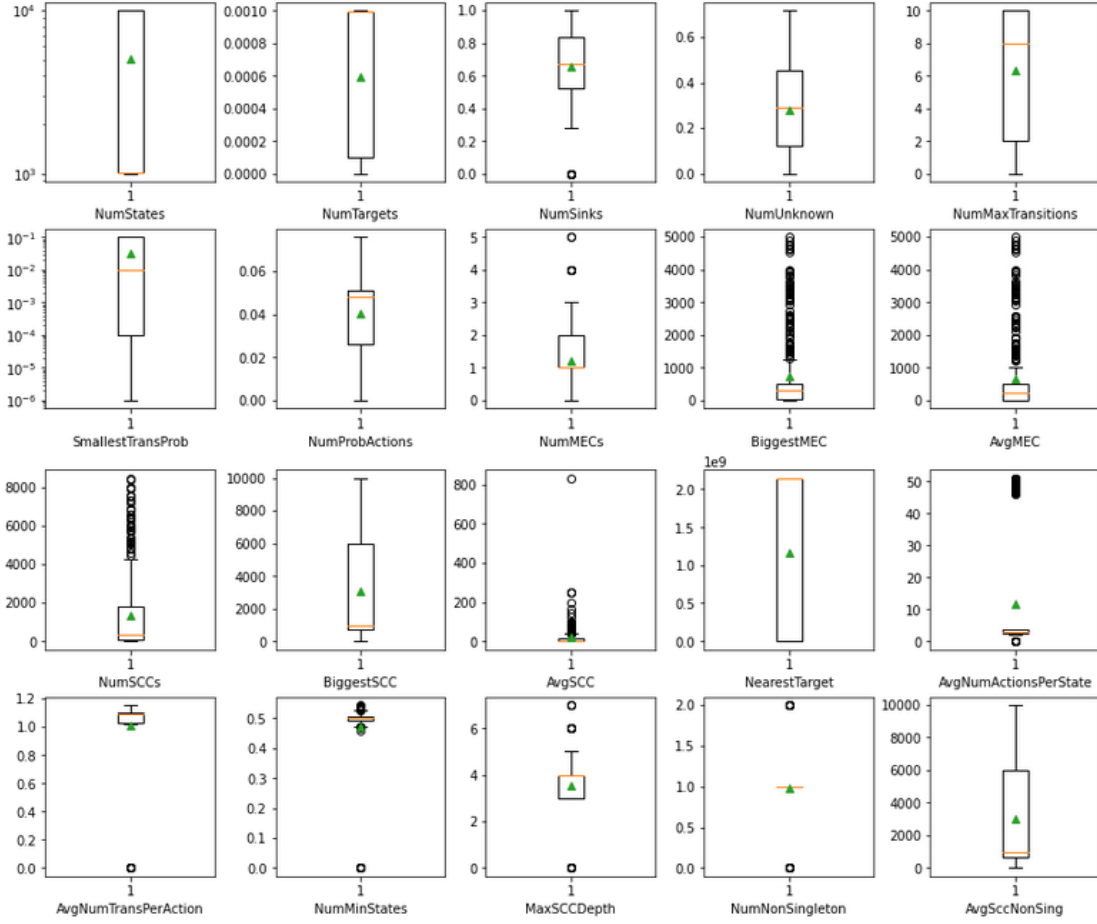
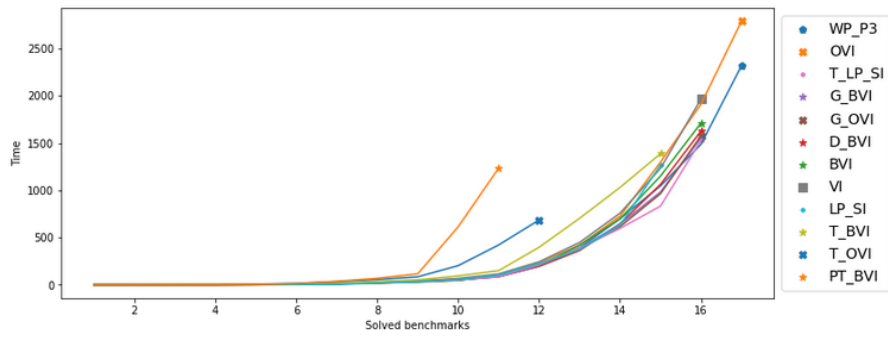


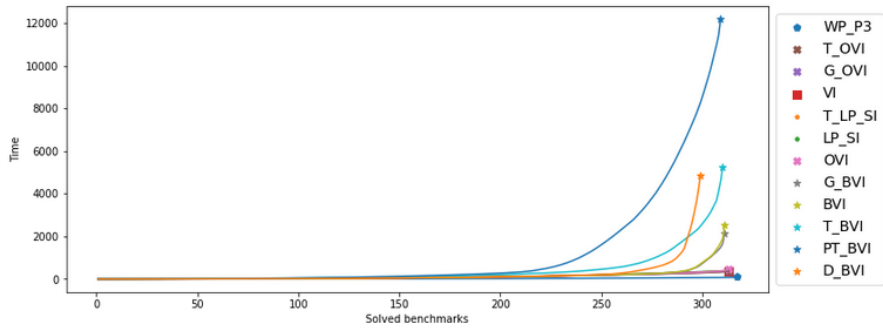
Figure 7.2.: Feature Distribution of random models

## 7. Results

---



(a) Performance Overview on real case studies



(b) Performance Overview on randomly generated models

Figure 7.3.: Overview of Algorithm Performance

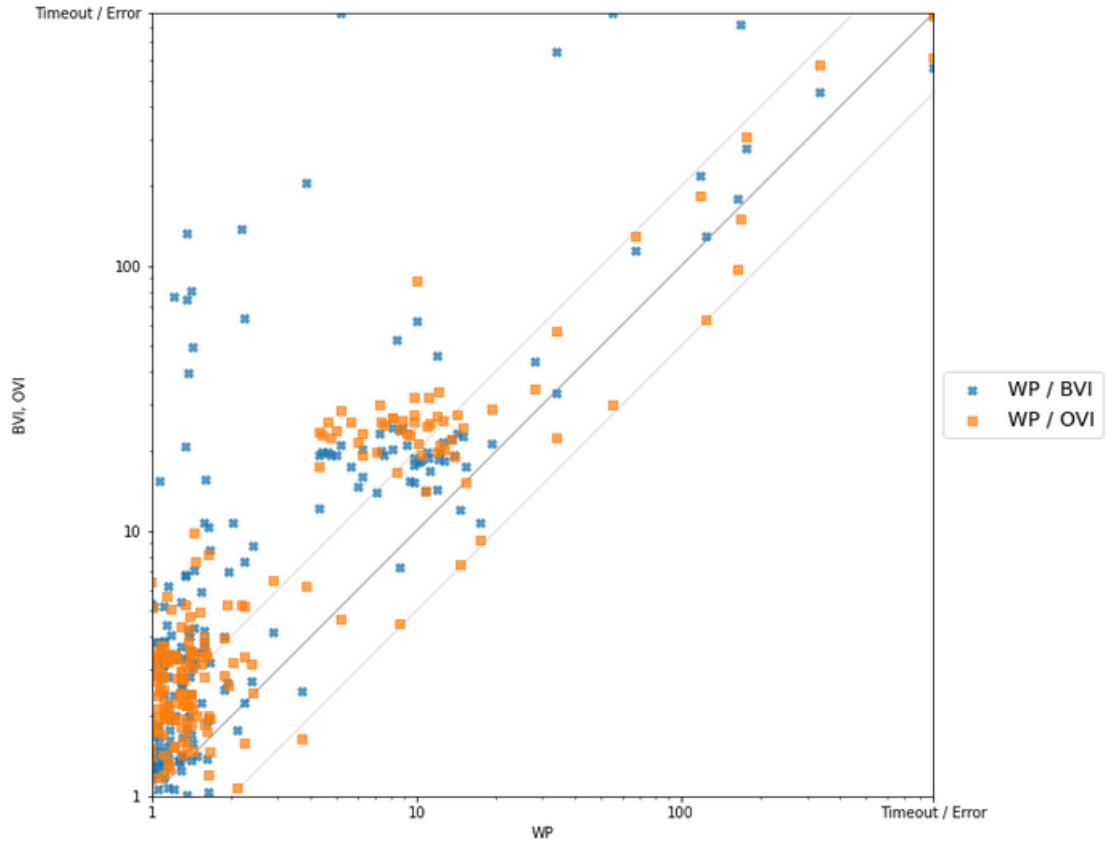


Figure 7.4.: **WP** compared to **BVI** and **OVI** on time necessary to solve models

## 7. Results

---

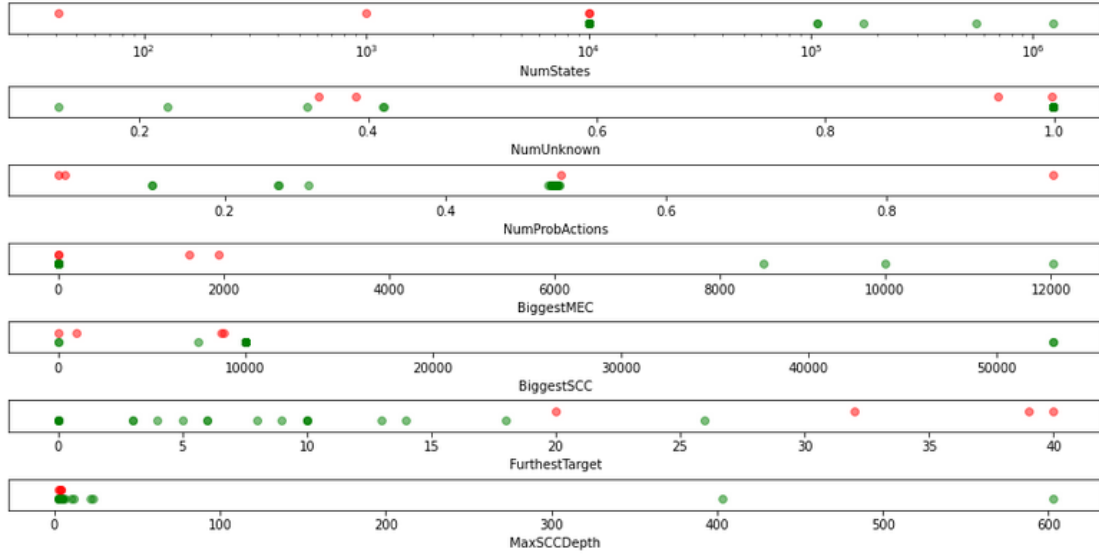


Figure 7.5.: The red dots mark models where **OVI** is at least 1.5 times faster than **WP**, and the green dots mark models where **WP** is at least 1.5 times faster than **OVI**. The x-axis displays the range of values that occur for the feature. If the dots are clustered for a feature, either one algorithm was only faster if the model had this kind of structural composition, or there are only discrete values available for the feature. For example, the number of states is mostly discrete because the random models depend on an input parameter.

## 7. Results

---

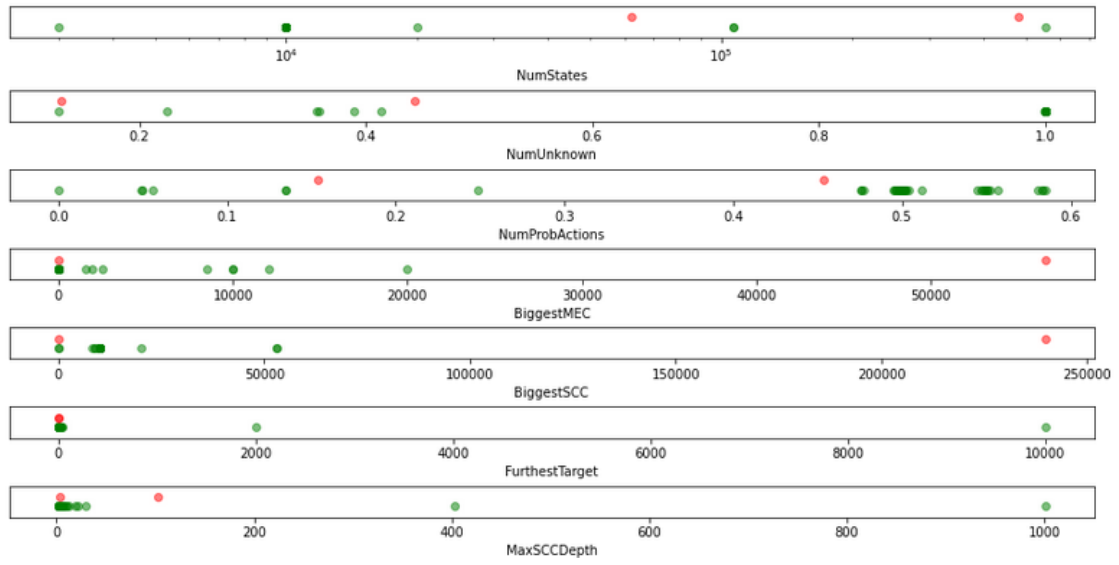


Figure 7.6.: Comparing cases where **WP** is better than **BVI** (green) and **BVI** is better than **WP** (red) and plotting the corresponding feature values of the models.

## 8. Conclusion and future work

@Maxi: This Chapter is still mostly ideas. General outline: We have found some cool stuff, and we have guided a so far unexplored way of analyzing Data.

A huge benefit of including data analysis is that we could simply prototype an algorithm idea and assess very fast where on the spectrum of performance it lies. Also, we can simply add more algorithms and we get an even better overview. This is not the case with the tables. Probably we would not even have tried  $\mathbf{SI}_{LP}^T$  if we did not have the visualization tools to simply include it.

We have shown again that structure is very important for algorithm performance.

We have created an arbitrarily big or small benchmarking suite for stochastic games that could be profitable for the whole stochastic game community. With the random models and our analysis tool, we derived some interesting properties of algorithm X and found out Y about algorithm Z.

Most important stuff in short

- Use WP. If WP is bad, try  $\mathbf{SI}_{LP}^T$ . Especially if the SCC size is fitting.
- We have found a nice way of creating random models - but they can only be small due to PRISM
- Random models we create resemble some structural properties of real models
- Without precomp, we can create big models with configs (hopefully)
- Structure is important. Scalability is too. Just because an algorithm is good on one scale, does not mean it is on the others too.

### 8.1. Future work

The features we track are all very basic, but it is a good step forward. However, we still cannot explain a lot of what is going on. For that, we may need new structural concepts and features we track.

We believe that if someone would go further down this direction, a portfolio solver is definitely possible and maybe the best solution for users. Combinations of OVI and

WP could cost a small overhead for computing both at the same time but would get the best of both.

PRISM cannot handle explicit big files. The next step would be to create an optimization system to create random files that hold chunks of the data in implicit blocks to make the files easier parsable.

The analysis techniques could be improved by including stochastic tests and artificial intelligence algorithms to cluster features and find correlations. This could then even allow for a portfolio solver which decides based on machine learning which algorithm to apply based on the graph structure.

## List of Figures

2.1. Example of a simple stochastic game . . . . .	5
2.2. Example of an SG with an end component of size 2 . . . . .	7
7.1. Feature Distribution of the case studies . . . . .	33
7.2. Feature Distribution of random models . . . . .	34
7.3. Overview of Algorithm Performance . . . . .	35
7.4. <b>WP</b> compared to <b>BVI</b> and <b>OVI</b> on time necessary to solve models . . .	36
7.5. <b>WP</b> compared to <b>OVI</b> . . . . .	37
7.6. <b>WP</b> compared to <b>BVI</b> . . . . .	38



# Bibliography

- [BK08] C. Baier and J. Katoen. *Principles of model checking*. 2008.
- [CC15] K. Chatterjee and M. Chmelík. “POMDPs under Probabilistic Semantics.” en. In: *Artificial Intelligence* 221 (Apr. 2015), pp. 46–72. ISSN: 00043702. DOI: 10.1016/j.artint.2014.12.009.
- [Cha+16] K. Chatterjee, M. Chmelik, R. Gupta, and A. Kanodia. “Optimal cost almost-sure reachability in POMDPs.” In: *Artif. Intell.* 234 (2016), pp. 26–48.
- [Cha+ed] K. Chatterjee, J.-P. Katoen, M. Weininger, and T. Winkler. “Stochastic Games with Lexicographic Reachability-Safety Objectives.” In: *CAV 2020*. Lecture Notes in Computer Science. Springer, accepted.
- [Che+13a] T. Chen, V. Forejt, M. Kwiatkowska, D. Parker, and A. Simaitis. “PRISM-games: A Model Checker for Stochastic Multi-Player Games.” In: *Proc. 19th International Conference on Tools and Algorithms for the Construction and Analysis of Systems (TACAS’13)*. Ed. by N. Piterman and S. Smolka. Vol. 7795. LNCS. Springer, 2013, pp. 185–191.
- [Che+13b] T. Chen, M. Z. Kwiatkowska, A. Simaitis, and C. Wiltsche. “Synthesis for Multi-objective Stochastic Games: An Application to Autonomous Urban Driving.” In: *QEST*. 2013, pp. 322–337.
- [Con92] A. Condon. “The Complexity of Stochastic Games.” In: *Inf. Comput.* 96.2 (1992), pp. 203–224. DOI: 10.1016/0890-5401(92)90048-K.
- [Con93] A. Condon. “On Algorithms for Simple Stochastic Games.” In: (1993), pp. 51–73.
- [CY95] C. Courcoubetis and M. Yannakakis. “The Complexity of Probabilistic Verification.” In: *J. ACM* 42.4 (1995), pp. 857–907. DOI: 10.1145/210332.210339.
- [GS06] C. M. Grinstead and J. L. Snell. “Introduction to Probability.” In: second revised edition. American Mathematical Society, 2006. Chap. 11.
- [HM18] S. Haddad and B. Monmege. “Interval iteration algorithm for MDPs and IMDPs.” In: *Theor. Comput. Sci.* 735 (2018), pp. 111–131. DOI: 10.1016/j.tcs.2016.12.003.

- [Kel+18] E. Kelmendi, J. Krämer, J. Křetínský, and M. Weininger. “Value Iteration for Simple Stochastic Games: Stopping Criterion and Learning Algorithm.” In: (2018). Ed. by H. Chockler and G. Weissenbacher, pp. 623–642.
- [KNP11] M. Kwiatkowska, G. Norman, and D. Parker. “PRISM 4.0: Verification of Probabilistic Real-time Systems.” In: CAV. Vol. 6806. LNCS. Springer, 2011, pp. 585–591.
- [KY76] D. Knuth and A. Yao. “Algorithms and Complexity: New Directions and Recent Results.” In: Academic Press, 1976. Chap. The complexity of nonuniform random number generation.
- [LCK95] M. L. Littman, A. R. Cassandra, and L. P. Kaelbling. “Learning Policies for Partially Observable Environments: Scaling Up.” In: ICML. Morgan Kaufmann, 1995, pp. 362–370.
- [Put14] M. L. Puterman. *Markov decision processes: Discrete stochastic dynamic programming*. John Wiley & Sons, 2014.
- [Sha53] L. S. Shapley. “Stochastic games.” In: *Proceedings of the national academy of sciences* 39.10 (1953), pp. 1095–1100.

## A. Appendix: Additional benchmarks

We provide benchmarks similar to those in Section ???. We compare Condon’s quadratic program, value iteration, and our improved quadratic program, but we use other models. Each of these models is a stopping game.

### A.1. Models

We use the models Dice [KY76] and Charlton [Che+13b], which are included in PRISM-games [Che+13a]. Furthermore, we use the models Hallway and Avoid the Observer, provided in [Cha+ed]. The descriptions of the models are also from [Cha+ed].

Dice [KY76]: First player 1 throws a fair die repeatedly until accepting an outcome. Up to  $N$  tries are possible. Then player 2 is allowed to throw the die at most as many times as player 1 did. A player wins if it achieves a higher outcome than the opponent; draws are possible. The number of throws  $N$  in this game is a configurable parameter. We compute the probability that player 1 wins and the probability that player 2 wins.

Charlton [Che+13b]: This model describes an autonomous car navigating through a road network. We compute the maximal probability of reaching the destination.

Hallway (HW) [Cha+ed]: This instance is based on the Hallway example standard in the AI literature [LCK95; Cha+16]. A robot can move north, east, south or west in a known environment, but each move only succeeds with a certain probability and otherwise rotates or moves the robot in an undesired direction. The example was extended by a target wandering around based on a mixture of probabilistic and demonic non-deterministic behavior, thereby obtaining a stochastic game modeling for instance a panicking human in a building on fire. Moreover, in assume a 0.01 probability of damaging the robot when executing certain movements; the damaged robot’s actions succeed with even smaller probability. The primary objective is to save the human and the secondary objective is to avoid damaging the robot. We use square grid-worlds of sizes  $8 \times 8$  and  $10 \times 10$  and only compute the probability that the robot saves the human, since this is the only reachability objective.

Avoid the Observer (AV) [Cha+ed]: This case study is inspired by a similar example in [CC15]. It models a game between an intruder and an observer in a grid-world. The grid can have different sizes as in Hallway. The most important objective of the intruder is to avoid the observer, its secondary objective is to exit the grid. We assume that the observer can only detect the intruder within a certain distance and otherwise makes random moves. At every position, the intruder moreover has the option to stay and search to find a precious item. In our example, this occurs with probability 0.1 and is assumed to be the third objective. We compute with the quadratic program only the maximal probability that the intruder exits the grid and that he finds a precious item on a  $2 \times 2$  grid, since the first property is not a reachability, but a safety game.