

# Analysis of Online Learning Algorithms in Repeated Bimatrix Games

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CS-396: Online Markets

## 1 Introduction

This analysis evaluates multiple learning algorithms to play in repeated bimatrix games. By performing numerous trials on different combinations of learning rates and learning algorithms on distinct bimatrix games, we can assess whether players will eventually converge to Nash equilibriums. This equilibrium is critical to uncover because it identifies actions in which all opposing players make the most optimal choices such that they have no incentive to deviate from their current strategy. Moreover, extracting learning algorithms with the least regret in bimatrix games can further help future players strategize in real-world settings.

Throughout our analysis, we observed that when learning rates of learning algorithms are similar, so are their payoffs, but algorithms with faster learning rates are capable of taking advantage of algorithms with slower learning rates, approaching vanishing regret and maximizing payoffs faster. We also developed an algorithm that takes advantage of certain online learning algorithms and their weakness in specific types of bimatrix games.

## 2 Preliminaries

This analysis evaluated the Exponential Weights (EW), Follow the Leader (FTL), and Exponential Weights Multi-Armed Bandit (MAB) algorithms as they competed against each other in bimatrix games and with different learning rates. The algorithms were matched up, their bimatrix payoffs were generated repeatedly, and their decisions were played out repeatedly in trials. Each match-up is generated such that neither algorithm knows the next move of their opponent before choosing their own move, and then both algorithms are given an opportunity to interpret the payoffs they received towards their future decisions.

Exponential Weights is the approach of using cumulative payoffs in hindsight to give each value an exponential weight, where the weights grow proportionate to the learning rate (determined by epsilon value) used with the algorithm. The exponential weights algorithm behaves as follows: given learning rate  $\epsilon$ , the cumulative utility of action  $j$  in round  $i$  is  $V_j^i = \sum_{r=1}^i v_j^r$ . Using that, in round  $i$  choose action  $j$  with probability proportional to  $(1+\epsilon)_j^{V_j^{i-1}/h}$ .

Follow the Leader considers each action in hindsight, and always pick the action with the highest cumulative payoff so far. We attempted implementation of Follow the Regulated Leader, FTRL, which is a version of FTL that uses a regularizing function when calculating the payoff of each round before deciding cumulative payoffs, but our regularization function added time complexity while giving inferior results to EW, so it will not be elaborated on further in this analysis.

Multi-armed bandit implements an extension of the exponential weights algorithm such that it retrieves weights from online learning and applies an "explore vs exploit" adjustment to ensure there is proper exploration of actions. For each round  $i$ , the multi-armed bandit algorithm behaves as follows:

1.  $\pi \leftarrow \text{OLA}$
2. draw  $j^i \sim \tilde{\pi}$  with

$$\tilde{\pi}_j^i = (1 - \epsilon) \pi_j^i + \epsilon/k$$

3. take action  $j^i$
4. report  $\tilde{v}$  to OLA with

$$\tilde{v}_j^i = \begin{cases} v_j^i / \pi_j^i & \text{if } j = j^i \\ 0 & \text{otherwise.} \end{cases}$$

The above graphic shows the steps of Mult-armed bandit when it is incorporated with an OLA algorithm (in this case exponential weights). In step 1, the online algorithm produces recommended weights. In step 2, the algorithm draws from a distribution of these recommended weights with an adjustment according to learning rate (epsilon) and number of possible actions (k). In step 3, an action  $j^i$  is drawn based on the adjusted weights. In step 4, the returned payoff is the payoff of that action divided by its adjusted weight, while every other action is given a 0 payoff. All these payoffs are then returned to the exponential weights algorithm and continues to the next round.

An algorithm's success is gauged by the regret it produces, where an algorithm's regret in round  $n = \text{Regret}_n = \frac{1}{n} [OPT - ALG]$  and  $OPT$  is the cumulative payoff in hindsight of the best action, and  $ALG$  is the cumulative payoff in hindsight of the algorithm's choice.

We also generated a general heuristic that indicates whether or not an algorithm can consistently reach a Nash Equilibrium, called 'Nash deviation.' Nash deviation is calculated by finding the probability that each action was chosen over the last 10% of the rounds in a given match-up, and comparing that to the probability with which that action would have been chosen by the closest Nash Equilibrium.

$\text{Nash deviation}_{ALG} = \frac{\sum_{i=1}^{\#rounds} (\text{equilibrium deviation}_i)}{\#rounds}$ , where  $\text{equilibrium deviation} = \min((|eq_1^1 - alg_1^1| + \dots + |eq_j^1 - alg_j^1|), \dots, (|eq_1^m - alg_1^m| + \dots + |eq_j^m - alg_j^m|))$ , where  $j$  is the number of actions and  $m$  is the number of Nash Equilibria.

The analysis generated bimatrix games using six methods. Each of the first four methods began by randomly selecting a payoff for each cell in the matrix from the uniform distribution over  $[0, 1]$ . The first generative method generated all games with a dominant strategy equilibrium. If a random payoff matrix was generated without a dominant strategy equilibrium, a random payoff matrix cell was selected to be the dominant strategy equilibrium, and each value sharing the column and row was randomly regenerated within a range that would result in a dominant strategy equilibrium for the chosen cell. The next generative method generated all games with at least 1 Pure Nash Equilibrium. If a payoff matrix was generated without a Pure Nash Equilibrium, a Pure Nash Equilibrium was added in the same way the dominant strategies were. The third generative method generated all bimatrix games with only mixed-strategy equilibria. For each randomly generated game, if it had any Pure Nash Equilibria, it was regenerated. We know all bimatrix games have at least one Nash Equilibria, so if there are no Pure Nash Equilibria, there must be at least one Mixed Nash Equilibrium. The fourth method randomly drew each payoff as the first 3, and could have any feasible number of dominant strategies, Pure Nash Equilibria, and Mixed Equilibria.

The fifth method generated games according to the 'prisoners' dilemma,' wherein both players had a dominant strategy of playing the same action, but that combination of dominant strategies resulted in the lowest average payoff for both parties. The payoff of the dominant equilibrium was randomly selected from a preset range, the payoff of the cell diagonally opposite the dominant equilibrium was generated from a preset range above that of the dominant cell, and the payoffs where each player chose different actions were 0 for the players that did not choose

their dominant strategy action, and generated from a much higher range for those who did choose their dominant strategy action. The ranges were generated s.t.  $\max(\text{low range}) < \min(\text{med. range})$  and  $\max(\text{med. range}) < \min(\text{high range})$ .

Method 5	Column Action 1	Column Action 2
Row Action 1	medium range, medium_range	0, high range
Row Action 2	high range, 0	low range, low range

The sixth method generated games slightly differently from the fifth method, specifically to create a situation where the column player does not have a dominant equilibrium, and when the row player and column player do *not* play according to the Nash Equilibrium, the row player gets a higher payoff than if they did play according to the Nash Equilibrium. This created a type of bimatrix game where the algorithm we devised for Part 2 to exploit Exponential Weights could manipulate the opponent into making choices that were more beneficial for itself. By generating this data set, we avoided situations where our exploitative algorithm would be best off when playing for the Nash Equilibrium or the opponent had a dominant strategy, making them not exploitable. Since our exploitative algorithm could be abstracted to perform this strategy when the bimatrix payoffs are exploitable but behave like the fixed learning algorithm when payoffs are not, if the exploitative algorithm has a higher payoff on this method of generation, it is capable of having a higher average payoff than the algorithm it is competing against on random generation.

The algorithm we produced to exploit this, 'Exploitative Exponential Weights' (EEW), first tests actions to populate its own payoff matrix by randomly guessing until its opposing EW algorithm has tried every action, and then considers the payoffs it can receive at each position in the matrix. Let action A for EEW and action B for EW be the combination that results in the highest payoff for EEW, and action C be the action EEW can take to increase EEW's likelihood of playing B. Each turn thereafter, EEW proceeds to manipulate EW, taking action C, unless EW has taken action B for the last two turns. If EW has taken action B for the last two turns, EEW is moderately convinced that EW will continue to play B, and instead chooses to exploit, taking action A. makes that move twice in a row. At this point, the algorithm will swap from convincing to exploiting, and take the action that has the highest payoff as long as the EW algorithm has made.

Method 6	Column Action 1	Column Action 2
Row Action 1	medium range, highest_range	0, high range
Row Action 2	high range, 0	low range, low range

We hypothesize that algorithms with similar learning rate, whether EW or MAB, will converge to dominant strategy or Pure Nash equilibria easily, and converge to mixed equilibria less accurately but still successfully. However, when the difference in learning rates is drastic, we expect that some algorithms with faster learning rates will earn higher payoffs than algorithms with lower learning rates. We expect the same pattern to hold true for regret, that algorithms with similar learning rates will be more successful in producing vanishing regret.

### 3 Results

The entirety of the quantitative results calculated by running different trials in different game environments are provided in the appendix section, and figures are labeled there.

### 4 Conclusions

It should be noted that regret plots for dominant strategy equilibria, Pure Nash equilibria, and mixed Nash equilibria are not included in the results section, but can be generated by the attached code. They were omitted to

avoid redundancy, because fully randomized, 'any Nash' bimatrix games resulted in the same patterns and implied the same conclusions as all the other specific Nash generation methods. Therefore, the first conclusion the analysis drew was that the type of Nash equilibria did not have a significant impact on learning algorithm matchups. The only impact regarding algorithm performance caused by different types of Nash equilibria was that algorithms found mixed Nash equilibria less consistently, demonstrated by the lower average *nash deviation* of algorithms on mixed equilibria than pure equilibria.

The result of our analysis confirmed our hypothesis that algorithms with similar learning rates produce similar payoffs, while faster learning rates can take advantage of algorithms with slower learning rates. It should be noted that in our analysis, we are equating a faster reduction of regret to a higher overall payoff. When both players have payoff matrices randomized over the same interval, in repeat trials their average payoffs are equivalent. Therefore, whichever algorithm minimizes regret faster or more effectively is generating a higher overall payoff on average. It should also be noted that in MAB, a low epsilon equates to a higher learning rate, while in EW, a high epsilon equates to a higher learning rate. In all cases where both played algorithms shared the same learning rate (Figure 2, Figure 3), their efficiency and effectiveness at minimizing regret were almost identical. In contrast, when one algorithm had a significantly higher learning rate than its opponent, the algorithm with the higher learning rate approached no regret faster (for example Figure 1).

The analysis of the prisoners' dilemma data generation revealed another important fact about EW, MAB, and FTL. These algorithms all managed to produce vanishing regret and approached their nash equilibrium (as indicated by their *nash deviation*, with MAB(0.5) vs MAB(0.5)'s *nash deviation* = 0.0994 and 0.0930 (lines 88, 89 results.txt from appendix), and EW(0.5) vs EW(0.5)'s *nash deviation* = 0.0100 and 0.0100 (lines 120, 121 results.txt from appendix) and their regret plots (Figure 5, Figure 6). However, in the prisoners' dilemma, both players playing Nash equilibrium generates the worst possible payoff for both of them. Therefore, minimizing regret does not equate to maximizing payoff over the bimatrix game. Minimizing regret only maximizes payoff if we assume that the opponent's decisions are entirely out of our control and are not influenced by our actions.

This motivated our approach to part 2, where we ran a custom exploitative algorithm, Exploit Exponential Weights (EEW) against EW and MAB at different learning rates on an adaptation of the prisoners' dilemma, specifically an adaptation where the column player (played by our learning algorithms) did not have a dominant strategy equilibrium, and thus could be 'exploited' by EEW to move the decisions away from the poor-payoff pure equilibrium.

After conducting trials, the algorithm we developed was successful in increasing payoffs at the cost of no longer generating vanishing regret. To exploit the EW algorithm, it would repeatedly make worse decisions from a regret perspective to manipulate EW into moving away from equilibrium and giving it the opportunity to occasionally make decisions with very high payoffs. In doing so, it moved EW away from the mutually detrimental Nash equilibrium and generated a higher average payoff for itself than that of the Nash equilibrium (Figure 8). This is demonstrated in the average payoff table for EEW vs a variety of online learning algorithms, located below Figure 8.

The final graph in Figure 8 demonstrates the manipulation in action, where the orange line (EEW)'s low moves manipulate the blue line (EW) to repeatedly make a move that gives a payoff spike for EEW. Once EEW is confident of the move EW will make, it takes advantage of the opportunity before going back to manipulating.

Overall, the results has led to the following motivated questions:

- (1) Would learning algorithms with faster learning rates perform better outside of the 1v1 situation of a bimatrix game, or in environments with many actions?
- (2) How could cases where EW can be exploited to the benefit of it's opponent be more rigorously defined to develop a more widely applicable exploitative algorithm?

## 5 Appendix

Resulting plot figures, table(s), and code for conducting relevant analysis and simulations were completed using the Jupyter Notebook platform and are attached at the end of the report. The last page includes the raw results of the Nash deviations for competing algorithms calculated in each trial.

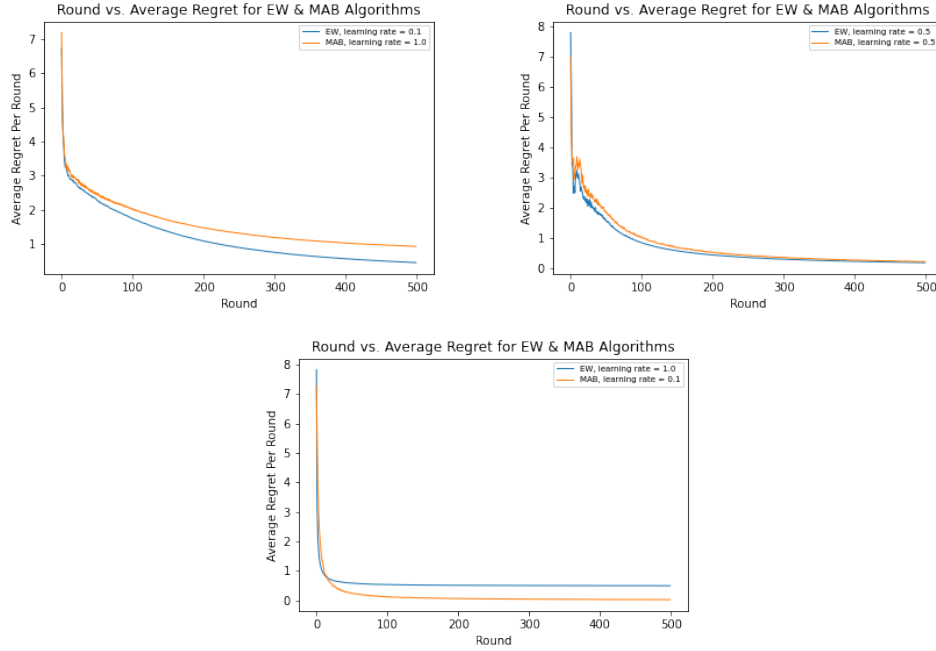


Figure 1: Trials for payoff matrices with any nash equilibria, Exponential Weights algorithm (EW) vs multi-armed bandit algorithm (MAB)

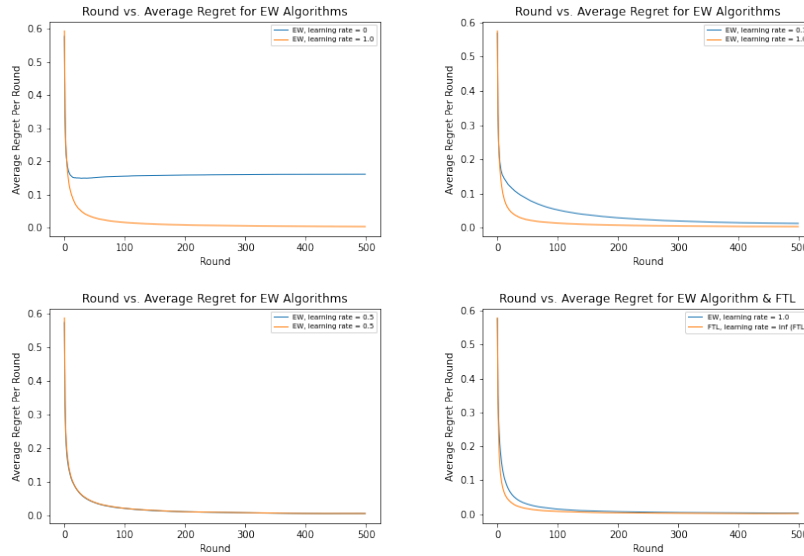


Figure 2: Any Nash Equilibrium. Each plot displays a different combination of learning rates, including 0, 0.1, 0.5, and 1.0. The bottom right plot includes a comparison of FTL algorithm and EW algorithm.

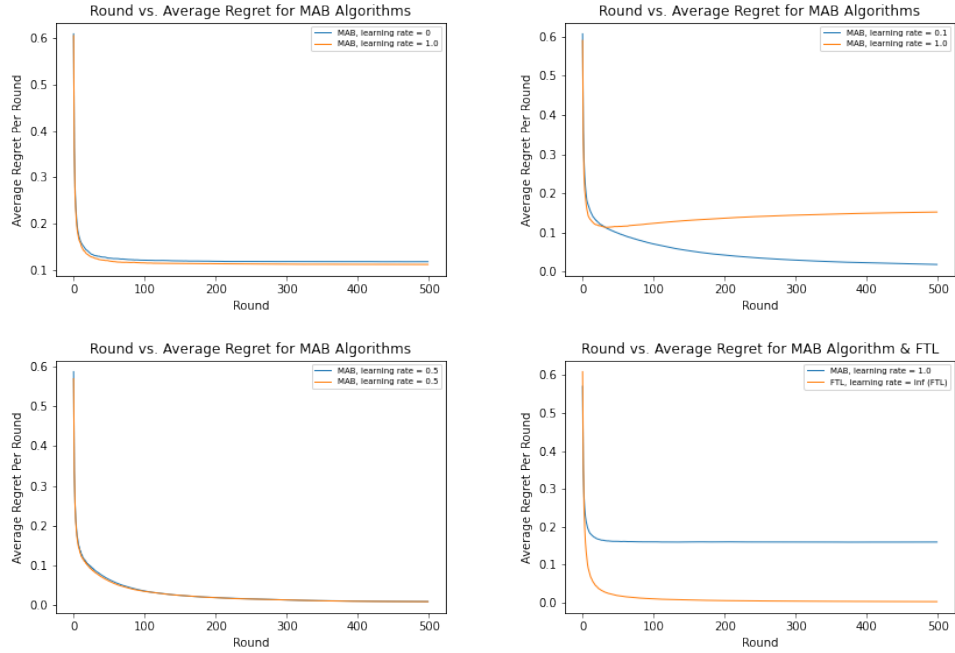


Figure 3: Any Nash Equilibrium. Each plot displays a different combination of learning rates, including 0, 0.1, 0.5, and 1.0. The bottom right plot includes a comparison of FTL algorithm and MAB algorithm.

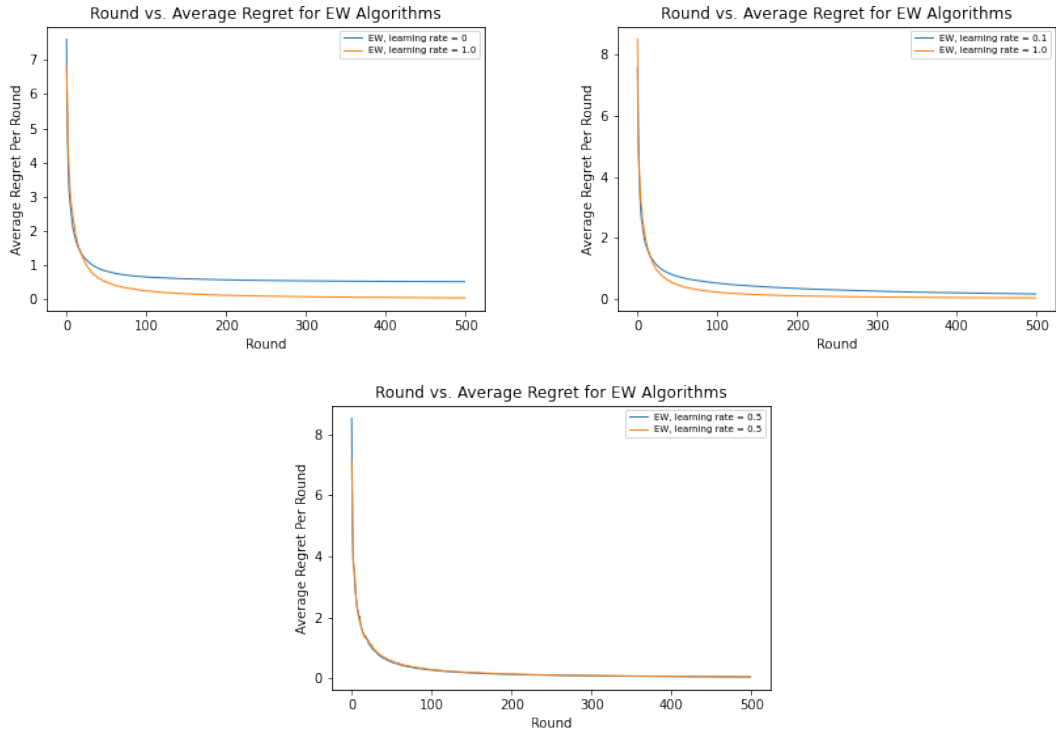


Figure 4: Any Nash Equilibrium. Each plot displays a different combination of learning rates, including 0, 0.1, 0.5, and 1.0.

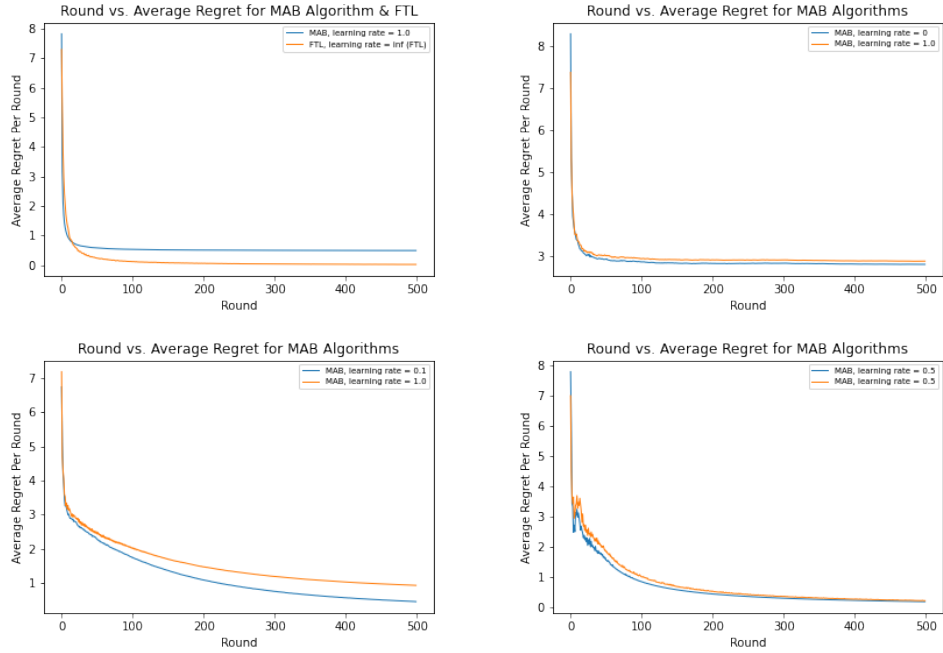


Figure 5: Prisoner Dilemma. Each plot displays a different combination of learning rates, including 0, 0.1, 0.5, and 1.0. The top left plot includes a comparison of FTL algorithm and MAB algorithm.

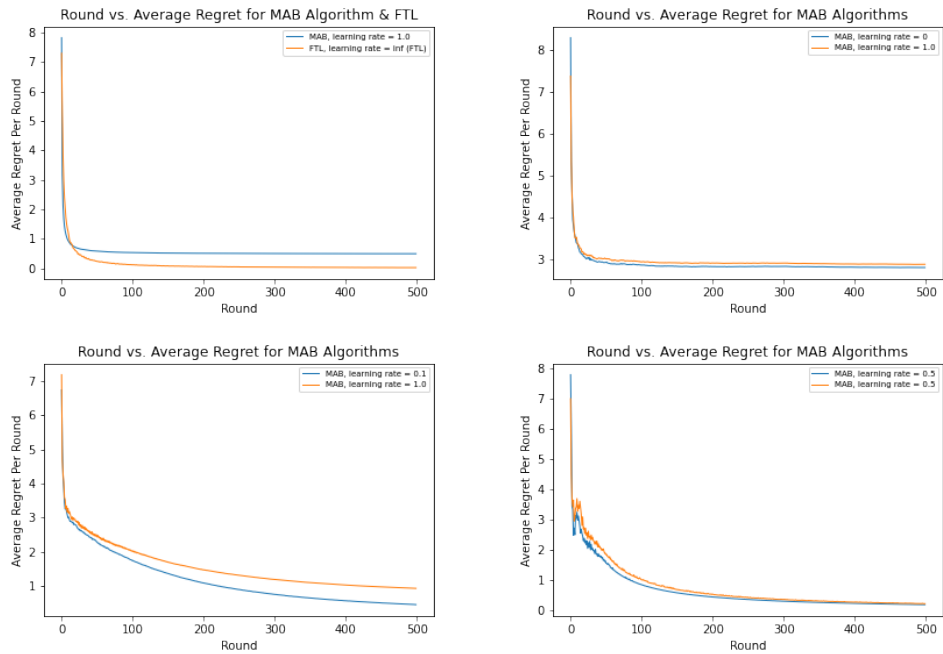
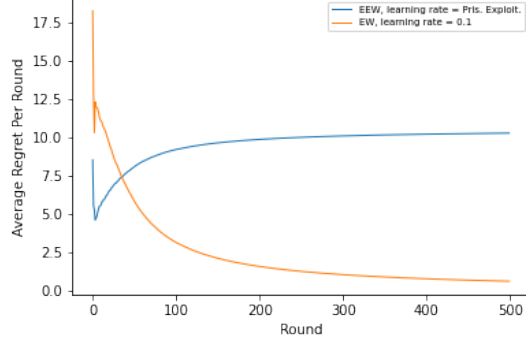
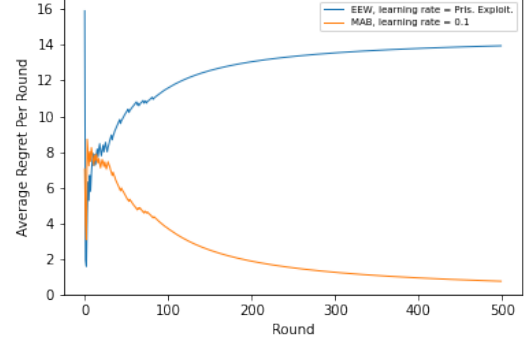


Figure 6: Prisoner Dilemma. Each plot displays a different combination of learning rates, including 0, 0.1, 0.5, and 1.0. The top left plot includes a comparison of FTL algorithm and MAB algorithm.

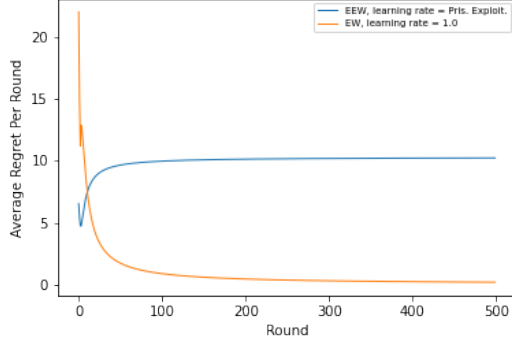
Round vs. Average Regret for EW & Exploitative Exponential Weights (EEW)



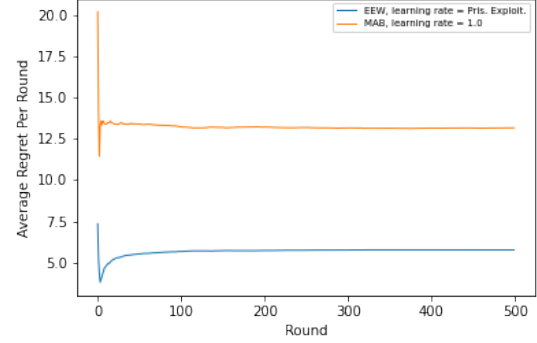
Round vs. Average Regret for MAB & Exploitative Exponential Weights (EEW)



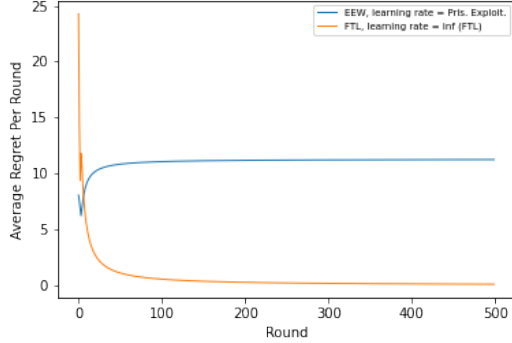
Round vs. Average Regret for EW & Exploitative Exponential Weights (EEW)



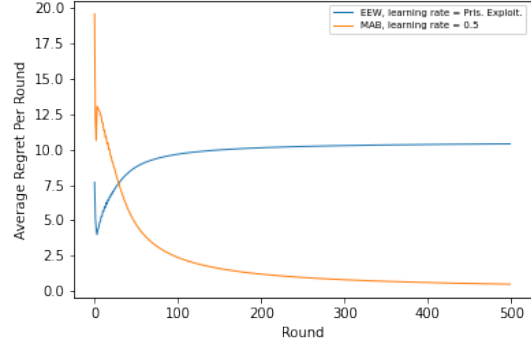
Round vs. Average Regret for MAB & Exploitative Exponential Weights (EEW)



Round vs. Average Regret for Exploitative Exponential Weights (EEW) & Follow-The-Leader (FTL)



Round vs. Average Regret for MAB & Exploitative Exponential Weights (EEW)



Round vs. Payoffs for EW & Exploitative Exponential Weights (EEW) Algorithm

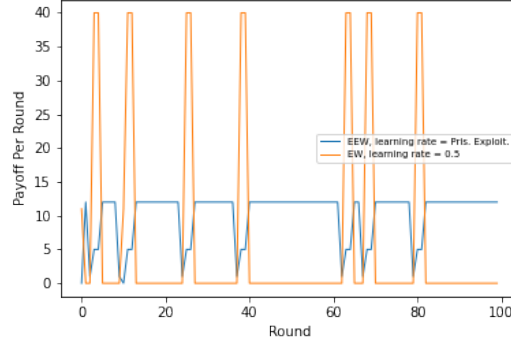


Figure 7: Prisoner Dilemma. Left-side plots represent a comparison between Exploitative Exponential Weights algorithm and Expected Weights algorithm, with the bottom left plot incorporating the Follow-The-Leader algorithm. The right-side plots represent a comparison between multi-armed bandit algorithm and Exploitative Exponential Weights algorithm. The bottom plot compares Exponential Weights algorithm with Exploitative Exponential Weights algorithm by measuring payoffs per round. Each plot displays a different combination of learning rates, including 0, 0.1, 0.5, and 1.0.



Table 1: Comparison of both player's respective payoffs from EEW, EW, and MAB algorithms

EEW Payoff Table	EEW Payoff	Opponent Payoff
EEW vs EW(epsilon=0.1)	EEW payoff: 6.2332	EW payoff: 0.82062
EEW vs EW(epsilon=0.5)	EEW payoff: 5.1886	EW payoff: 0.9592
EEW vs EW(epsilon=1.0)	EEW payoff: 4.9400	EW payoff: 1.0112
EEW vs FTL	EEW payoff: 6.2734	FTL payoff: 1.030
EEW vs MAB(epsilon=0.1)	EEW payoff: 6.9243	MAB payoff: 0.6858
EEW vs MAB(epsilon=0.5)	EEW payoff: 6.1193	MAB payoff: 0.8266
EEW vs MAB(epsilon=1.0)	EEW payoff: 7.7910	MAB payoff: 0.6023

Bimatrix games, different equilibria - Generate list of matrices (m1 = round 1) - Pure nash - Mixed nash - Prisoners' dilemma - RPS - Skip coarse-correlated equilibriums

FTL, OL, FTRL (regularized based on how recent the feedback was -  $\frac{1}{i}$ ) A B X AX BX Y AY BY Online Learning - Given opponent took action X, we give alg AX, BX

MAB - Given opponent took action X and we took action A, we give MAB just AX

```
In [ ]: 1 import matplotlib.pyplot as plt
        2 import seaborn as sns
```

```

In [ ]: 1 import sys
2
3 import random
4 import nashpy as nash
5 import numpy as np
6
7 def rand_decimal():
8     return random.randrange(0, 99)/100
9
10 def find_max_payoffs(playoff_matrix):
11     max_row_payoff, max_col_payoff = 0, 0
12     for row in payoff_matrix:
13         for payoffs in row:
14             row_payoff = payoffs[0]
15             col_payoff = payoffs[1]
16             if row_payoff > max_row_payoff: max_row_payoff = row_payoff
17             if col_payoff > max_col_payoff: max_col_payoff = col_payoff
18     return max_row_payoff, max_col_payoff
19
20 def generate_dominant_strategy(num_actions=2, num_rounds=1):
21     row_dominant, col_dominant = random.randrange(0, num_actions), random.randrange(0, num_actions)
22     #print(row_dominant, col_dominant)
23     #generate randomized payoff matrix
24     payoff_matrix = [[rand_decimal(), rand_decimal()] for i in range(num_actions)] for i in range(num_actions)]
25
26     #overwrite payoffs of dominant row and col with 'dominant' payoffs (random values that are higher than the max payoff)
27     max_row_payoff, max_col_payoff = find_max_payoffs(payoff_matrix)
28     for row in payoff_matrix:
29         row[col_dominant][1] = random.randrange(int(max_col_payoff*100), 100)/100
30     for payoff in payoff_matrix[row_dominant]:
31         payoff[0] = random.randrange(int(max_row_payoff*100), 100)/100
32
33     return payoff_matrix
34
35 def is_pure_nash(row, col, payoff_matrix, num_actions):
36     row_player_val, col_player_val = payoff_matrix[row][col][0], payoff_matrix[row][col][1]
37     for i in range(num_actions):
38         if payoff_matrix[row][i][1] > col_player_val: return False
39         if payoff_matrix[i][col][0] > row_player_val: return False
40     return True
41
42 def add_pure_nash(payoff_matrix, num_actions):
43     #print('pre-added')
44     #print(payoff_matrix)
45     pnash_row, pnash_col = random.randrange(0, num_actions), random.randrange(0, num_actions)
46     old_row_val, old_col_val = payoff_matrix[pnash_row][pnash_col][0], payoff_matrix[pnash_row][pnash_col][1]
47     row_max, col_max = 0, 0
48     row_max_index, col_max_index = None, None
49     for i in range(num_actions):
50         if payoff_matrix[pnash_row][i][1] > col_max:
51             col_max = payoff_matrix[pnash_row][i][1]
52             col_max_index = i
53
54         if payoff_matrix[i][pnash_col][0] > row_max:
55             row_max = payoff_matrix[i][pnash_col][0]
56             row_max_index = i
57
58     col_max_loc = payoff_matrix[pnash_row][col_max_index]
59     row_max_loc = payoff_matrix[row_max_index][pnash_col]
60     col_max_loc[1], payoff_matrix[pnash_row][pnash_col][1] = old_col_val, col_max
61     row_max_loc[0], payoff_matrix[pnash_row][pnash_col][0] = old_row_val, row_max
62     #print('added')
63     return [pnash_row, pnash_col]
64
65
66 def generate_pure_nash(num_actions=2, num_rounds=1):
67     payoff_matrix = [[rand_decimal(), rand_decimal()] for i in range(num_actions)] for i in range(num_actions)]
68     pure_nash_list = []
69     for row in range(num_actions):
70         for col in range(num_actions):
71             if is_pure_nash(row, col, payoff_matrix, num_actions): pure_nash_list.append([row, col])
72     # if no pure nash randomly generated, recreate one
73     if pure_nash_list == []:
74         new_nash = add_pure_nash(payoff_matrix, num_actions)
75         pure_nash_list.append(new_nash)
76
77     #print(payoff_matrix)
78     #print(pure_nash_list)
79     return payoff_matrix
80
81 def generate_mixed_nash(num_actions=2, num_rounds=1):
82     pure_nash_list = None
83     while pure_nash_list != []:
84         payoff_matrix = [[rand_decimal(), rand_decimal()] for i in range(num_actions)] for i in range(num_actions)]
85         pure_nash_list = []
86         for row in range(num_actions):
87             for col in range(num_actions):
88                 if is_pure_nash(row, col, payoff_matrix, num_actions): pure_nash_list.append([row, col])
89     return payoff_matrix
90
91 def generate_any_nash(num_actions=2, num_rounds=1):
92     #generate randomized payoff matrix, may have pure or mixed nash equilibrium(s)
93     payoff_matrix = [[rand_decimal(), rand_decimal()] for i in range(num_actions)] for i in range(num_actions)]
94     return payoff_matrix
95

```

```

96 def generate_prisoners():
97     row_cooperate_payoff, col_cooperate_payoff = random.randrange(3, 6), random.randrange(3, 6)
98     row_betray_payoff, col_betray_payoff = random.randrange(10, 20), random.randrange(10, 20)
99     row_double_betray_payoff, col_double_betray_payoff = random.randrange(0, 3), random.randrange(0, 3)
100     payoff_matrix = [
101         [[row_cooperate_payoff, col_cooperate_payoff], [0, col_betray_payoff]],
102         [[row_betray_payoff, 0], [row_double_betray_payoff, col_double_betray_payoff]]
103     ]
104     return payoff_matrix
105
106 def generate_rps():
107     rock_win_payoff = random.randrange(10, 20)
108     paper_win_payoff = random.randrange(10, 20)
109     scissors_win_payoff = random.randrange(10, 20)
110     tie_payoff = random.randrange(0, 3)
111     rock_loss_payoff = random.randrange(5, 10)
112     paper_loss_payoff = random.randrange(5, 10)
113     scissors_loss_payoff = random.randrange(5, 10)
114     payoff_matrix = [
115         [[tie_payoff, tie_payoff], [rock_loss_payoff, paper_win_payoff], [rock_win_payoff, scissors_loss_payoff]],
116         [[paper_win_payoff, rock_loss_payoff], [tie_payoff, tie_payoff], [paper_loss_payoff, scissors_win_payoff]],
117         [[scissors_loss_payoff, rock_win_payoff], [scissors_win_payoff, paper_loss_payoff], [tie_payoff, tie_payoff]]
118     ]
119
120     return payoff_matrix
121
122 generate_any_nash()
123 generate_prisoners()
124 generate_rps()

```

In [ ]: 1 ## Multi-Armed Bandit Online Learning Algorithm

In [ ]: 

```
1 class MAB:
2
3     def __init__(self, epsilon, num_actions=2):
4         self.weights_vector = [((1 / num_actions) * 100) for i in range(num_actions)]
5         self.totals_by_round = []
6         self.partial_totals_by_round = []
7         self.payoffs_by_round = []
8         self.choices_by_round = []
9         self.pi_tilda = []
10        self.actions_list = [i for i in range(num_actions)]
11        self.epsilon = epsilon
12        self.num_actions = num_actions
13
14    def reset_instance(self, epsilon=None, num_actions=2):
15        self.weights_vector = [((1 / num_actions) * 100) for i in range(num_actions)]
16        self.totals_by_round = []
17        self.partial_totals_by_round = []
18        self.payoffs_by_round = []
19        self.choices_by_round = []
20        self.pi_tilda = []
21        self.actions_list = [i for i in range(num_actions)]
22        self.num_actions = num_actions
23        if epsilon == None:
24            self.epsilon = self.epsilon
25        else:
26            epsilon = None
27
28    def choose_action(self, max_payoff):
29        # find weights
30        current_weights = [None for i in range(self.num_actions)]
31        for action in range(self.num_actions):
32            if self.choices_by_round == []:
33                #print(self.choices_by_round)
34                current_weights = self.weights_vector[0]
35            else:
36                #print(self.weights_vector)
37                #print(self.choices_by_round)
38                total_weights = sum(self.weights_vector[-1])
39                V_last = self.partial_totals_by_round[-1][action]
40                exp = V_last / max_payoff
41                current_weights[action] = (pow(1 + self.epsilon, exp) / total_weights) * 100
42        #convert probabilities to new MAB distribution
43        mab_weights = []
44        for i in range(len(current_weights)):
45            mab_weights.append(((1 - self.epsilon) * (current_weights[i] / 100) +
46                               (self.epsilon / self.num_actions)) * 100)
47
48        # randomly select from actions using weights from MAB
49        selected_action = random.choices(self.actions_list, weights=mab_weights, k=1)[0]
50        self.pi_tilda.append(mab_weights[selected_action])
51        self.weights_vector.append(current_weights)
52        self.choices_by_round.append(selected_action)
53
54        return selected_action
55
56    def process_payoff(self, selected_payoff, payoff_list):
57        # add new payoffs to totals, add payoff choice this round to payoffs matrix
58        #self.payoffs_by_round.append(selected_payoff/self.pi_tilda[-1])
59        self.payoffs_by_round.append(selected_payoff)
60
61        if self.totals_by_round == []:
62            temp_totals = []
63            for i in range(self.num_actions):
64                if i == self.choices_by_round[-1]:
65                    temp_totals.append(selected_payoff/self.pi_tilda[-1])
66                else:
67                    temp_totals.append(0)
68            self.partial_totals_by_round.append(temp_totals)
69            self.totals_by_round.append([payoff_list[i] for i in range(self.num_actions)])
70        else:
71            last_round_totals = self.totals_by_round[-1]
72            curr_payoffs = []
73            for i in range(self.num_actions):
74                if i == self.choices_by_round[-1]:
75                    curr_payoffs.append(selected_payoff/self.pi_tilda[-1])
76                else:
77                    curr_payoffs.append(0)
78            self.partial_totals_by_round.append([(last_round_totals[i] + curr_payoffs[i]) for i in
79                                                range(self.num_actions)])
80            self.totals_by_round.append([last_round_totals[i] + payoff_list[i] for i in range(self.num_actions)])
81
82        #print(self.totals_by_round)
83        #print(self.payoffs_by_round)
84        #NOTE: totals_by_round[-1] at the end of the simulation will help find 'OPT'
```

```

In [ ]: 1 class FTLRegularization:
2
3     def __init__(self, num_actions=2):
4         self.weights_vector = [1 for i in range(num_actions)]
5         self.totals_by_round = []
6         self.payoffs_by_round = []
7         self.choices_by_round = []
8         self.all_payoffs_by_round = []
9         self.actions_list = [i for i in range(num_actions)]
10        self.epsilon = 1000
11        self.num_actions = num_actions
12
13    def reset_instance(self, epsilon=None, num_actions=2):
14        self.weights_vector = [1 for i in range(num_actions)]
15        self.totals_by_round = []
16        self.payoffs_by_round = []
17        self.choices_by_round = []
18        self.all_payoffs_by_round = []
19        self.actions_list = [i for i in range(num_actions)]
20        self.num_actions = num_actions
21        if epsilon == None:
22            self.epsilon = self.epsilon
23        else:
24            epsilon = None
25
26    def find_ftlr_vector(self):
27        vector = [0 for i in range(self.num_actions)]
28        for index in range(len(self.all_payoffs_by_round)):
29            for action in range(self.num_actions):
30                #print(action, index, self.all_payoffs_by_round)
31                vector[action] += self.all_payoffs_by_round[index][action] * (index / len(self.all_payoffs_by_round))
32        return vector
33
34
35    def choose_action(self, max_payoff):
36        # find weights
37        current_weights = [None for i in range(self.num_actions)]
38        ftlr_vector = self.find_ftlr_vector()
39        for action in range(self.num_actions):
40            if self.totals_by_round == []:
41                V_last = 0
42            else:
43                V_last = ftlr_vector[action]
44            exp = V_last / max_payoff
45            current_weights[action] = pow(1 + self.epsilon, exp)
46            # randomly select from actions using weights as probabilities
47            selected_action = random.choices(self.actions_list, weights=current_weights, k=1)[0]
48            self.choices_by_round.append(selected_action)
49            self.weights_vector.append(current_weights)
50        return selected_action
51
52    def process_payoff(self, selected_payoff, payoff_list):
53        # add new payoffs to totals, add payoff choice this round to payoffs matrix
54        self.payoffs_by_round.append(selected_payoff)
55        self.all_payoffs_by_round.append(payoff_list)
56        if self.totals_by_round == []:
57            self.totals_by_round.append([payoff_list[i] for i in range(self.num_actions)])
58        else:
59            last_round_totals = self.totals_by_round[-1]
60            self.totals_by_round.append([last_round_totals[i] + payoff_list[i] for i in range(self.num_actions)])
61
62        #NOTE: totals_by_round[-1] at the end of the simulation will help find 'OPT'

```

## Algorithm Classes

```

In [ ]: 1 class ExponentialWeights:
2
3     def __init__(self, epsilon, num_actions=2):
4         self.weights_vector = [1 for i in range(num_actions)]
5         self.totals_by_round = []
6         self.payoffs_by_round = []
7         self.choices_by_round = []
8         self.actions_list = [i for i in range(num_actions)]
9         self.epsilon = epsilon
10        self.num_actions = num_actions
11
12    def reset_instance(self, epsilon=None, num_actions=2):
13        self.weights_vector = [1 for i in range(num_actions)]
14        self.totals_by_round = []
15        self.payoffs_by_round = []
16        self.choices_by_round = []
17        self.actions_list = [i for i in range(num_actions)]
18        self.num_actions = num_actions
19        if epsilon == None:
20            self.epsilon = self.epsilon
21        else:
22            epsilon = None
23
24    def choose_action(self, max_payoff):
25        # find weights
26        current_weights = [None for i in range(self.num_actions)]
27        for action in range(self.num_actions):
28            if self.totals_by_round == []:
29                V_last = 0
30            else:
31                V_last = self.totals_by_round[-1][action]
32                exp = V_last / max_payoff
33                current_weights[action] = pow(1 + self.epsilon, exp)
34            # randomly select from actions using weights as probabilities
35            selected_action = random.choices(self.actions_list, weights=current_weights, k=1)[0]
36            self.choices_by_round.append(selected_action)
37            self.weights_vector.append(current_weights)
38            return selected_action
39
40    def process_payoff(self, selected_payoff, payoff_list):
41        # add new payoffs to totals, add payoff choice this round to payoffs matrix
42        self.payoffs_by_round.append(selected_payoff)
43        if self.totals_by_round == []:
44            self.totals_by_round.append([payoff_list[i] for i in range(self.num_actions)])
45        else:
46            last_round_totals = self.totals_by_round[-1]
47            self.totals_by_round.append([last_round_totals[i] + payoff_list[i] for i in range(self.num_actions)])
48
49
50    #NOTE: totals_by_round[-1] at the end of the simulation will help find 'OPT'

```

```

In [ ]: 1 class FTL:
2
3     def __init__(self, num_actions=2):
4         self.totals_by_round = []
5         self.payoffs_by_round = []
6         self.choices_by_round = []
7         self.actions_list = [i for i in range(num_actions)]
8         self.num_actions = num_actions
9
10    def reset_instance(self, num_actions=2):
11        self.totals_by_round = []
12        self.payoffs_by_round = []
13        self.choices_by_round = []
14        self.actions_list = [i for i in range(num_actions)]
15        self.num_actions = num_actions
16
17    def choose_action(self, max_payoff):
18        # randomly select from actions using highest total payoff so far
19        if self.totals_by_round != []:
20            selected_action = self.totals_by_round[-1].index(max(self.totals_by_round[-1]))
21            self.choices_by_round.append(selected_action)
22            return selected_action
23        else:
24            selected_action = random.randrange(0, self.num_actions)
25            return selected_action
26
27    def process_payoff(self, selected_payoff, payoff_list):
28        # add new payoffs to totals, add payoff choice this round to payoffs matrix
29        self.payoffs_by_round.append(selected_payoff)
30        if self.totals_by_round == []:
31            self.totals_by_round.append([payoff_list[i] for i in range(self.num_actions)])
32        else:
33            last_round_totals = self.totals_by_round[-1]
34            self.totals_by_round.append([last_round_totals[i] + payoff_list[i] for i in range(self.num_actions)])
35
36
37    #NOTE: totals_by_round[-1] at the end of the simulation will help find 'OPT'

```

## Matchup Simulator

```
In [ ]: 1 # helpers to find regret of an algorithm
2 def sum_to_round_i(alg_payoffs, current_round):
3     total = 0
4     for i in range(current_round):
5         total += alg_payoffs[i]
6     return total
7
8 def individual_regrets(alg_payoffs, round_totals):
9     final_payoffs = round_totals[-1]
10    opt_action = final_payoffs.index(max(final_payoffs))
11    #print(opt_action)
12    individual_regrets = [0 for i in range(len(alg_payoffs))]
13    for round in range((len(alg_payoffs))):
14        individual_regrets[round] = (round_totals[round][opt_action] - sum_to_round_i(alg_payoffs, round))
15        / (round + 1)
16    return individual_regrets
17
18 #takes two instantiations of algorithm classes as inputs
19 def matchup_simulator(alg1, alg2, payoff_matrix, num_rounds, max_payoff):
20     num_actions = len(payoff_matrix)
21     for round in range(num_rounds):
22         # determine which action each algorithm picks
23         alg1_action = alg1.choose_action(max_payoff)
24         alg2_action = alg2.choose_action(max_payoff)
25
26         # determine the payoffs and payoff lists for the algorithm combination
27         payoff_cell = payoff_matrix[alg1_action][alg2_action]
28         alg1_payoff, alg2_payoff = payoff_cell[0], payoff_cell[1]
29         alg1_payoff_list, alg2_payoff_list = [], []
30         for i in range(num_actions):
31             alg1_payoff_list.append(payoff_matrix[i][alg2_action][0])
32             alg2_payoff_list.append(payoff_matrix[alg1_action][i][1])
33
34         # process the payoffs for the algorithm combination to prep alg1, alg2 for the next round
35         alg1.process_payoff(alg1_payoff, alg1_payoff_list)
36         alg2.process_payoff(alg2_payoff, alg2_payoff_list)
37         #print(alg1.choices_by_round)
38         #print(alg2.choices_by_round)
39         # find the regret at each round, return the regret List for each algorithm
40         alg1_regrets = individual_regrets(alg1.payoffs_by_round, alg1.totals_by_round)
41         alg2_regrets = individual_regrets(alg2.payoffs_by_round, alg2.totals_by_round)
42         #print(alg2.payoffs_by_round)
43         #print(alg2.totals_by_round)
44         return alg1_regrets, alg2_regrets
45
46 payoff_matrix = generate_dominant_strategy()
47 alg1 = MAB(0.5)
48 alg2 = MAB(0.1)
49 #alg2 = FTLRegularization()
50 #print(alg2.weights_vector)
51 #print(alg2.choose_action(1))
52 #alg2.choose_action(1)
53 matchup_simulator(alg1, alg2, payoff_matrix, 100, 1)
```

```
In [ ]: 1 ## Delete contents of result file ##
2
3 # DO NOT RUN INDIVIDUALLY #
4
5 file = open("results.txt", "r+")
6 file.truncate(0)
7 file.close()
```

## Visualization of Regrets

```
In [ ]: 1 def visualize_regret(alg_results, rounds, lr_1, lr_2, plot_title, alg_1_name, alg_2_name, trial_type):
2
3     file_name = trial_type + '_' + alg_1_name + alg_2_name + "_" + f'{lr_1}' + "_" + f'{lr_2}' + '.png'
4
5     x = np.array(list(range(0, rounds)))
6     y_1 = np.array(alg_results[0])
7     y_2 = np.array(alg_results[1])
8     plt.plot(x, y_1, label=f'{alg_1_name}, learning rate = {lr_1}'.format(alg_1_name=alg_1_name, lr_1 = lr_1),
9             linewidth=1)
10    plt.plot(x, y_2, label=f'{alg_2_name}, learning rate = {lr_2}'.format(alg_2_name=alg_2_name, lr_2 = lr_2),
11            linewidth=1)
12    plt.xlabel("Round")
13    plt.ylabel("Average Regret Per Round")
14    plt.title(plot_title)
15    plt.legend(loc='best', prop={'size': 7})
16
17    plt.savefig(file_name)
18
19    plt.show()
20
21    file1 = open("results.txt", "a") # append mode
22    file1.write(file_name + ", alg1" + ": " + f'{alg_results[2]}' + "\n")
23    file1.write(file_name + ", alg2" + ": " + f'{alg_results[3]}' + "\n")
24    file1.close()
```

## Matchup Trials





```

In [ ]: 1 # matchup trial helpers
2 def update_avg_regrets(alg1_avg_regret_per_round, alg2_avg_regret_per_round, n, new_alg1_regrets, new_alg2_regrets):
3     if alg1_avg_regret_per_round == None:
4         alg1_avg_regret_per_round = new_alg1_regrets
5     else:
6         for i in range(len(alg1_avg_regret_per_round)):
7             alg1_avg_regret_per_round[i] = ((n * alg1_avg_regret_per_round[i]) + new_alg1_regrets[i]) / (n + 1)
8
9     if alg2_avg_regret_per_round == None:
10        alg2_avg_regret_per_round = new_alg2_regrets
11    else:
12        for i in range(len(alg2_avg_regret_per_round)):
13            alg2_avg_regret_per_round[i] = ((n * alg2_avg_regret_per_round[i]) + new_alg2_regrets[i]) / (n + 1)
14
15 def find_bimatrix_equilibria(payoff_matrix):
16     row_player_payoffs = []
17     col_player_payoffs = []
18     for row in payoff_matrix:
19         new_cplayer_row = []
20         new_rplayer_row = []
21         for payoff in row:
22             new_cplayer_row.append(payoff[1])
23             new_rplayer_row.append(payoff[0])
24         row_player_payoffs.append(new_rplayer_row)
25         col_player_payoffs.append(new_cplayer_row)
26
27     A = np.array(row_player_payoffs)
28     B = np.array(col_player_payoffs)
29     game = nash.Game(A, B)
30     equilibria = game.support_enumeration()
31     return equilibria
32
33 # calculate what percent deviation alg1 and alg2 had from the closest nash equilibrium to their decisions
34 def dev_from_nash(alg1_last_choices, alg2_last_choices, payoff_matrix):
35     num_actions = len(payoff_matrix)
36     equilibria = find_bimatrix_equilibria(payoff_matrix)
37     alg1_choice_averages = [0 for i in range(num_actions)]
38     for action in range(num_actions):
39         for choice in alg1_last_choices:
40             if choice == action: alg1_choice_averages[action] += 1
41     alg2_choice_averages = [0 for i in range(num_actions)]
42     for action in range(num_actions):
43         for choice in alg2_last_choices:
44             if choice == action: alg2_choice_averages[action] += 1
45
46     for index in range(len(alg1_choice_averages)):
47         alg1_choice_averages[index] = alg1_choice_averages[index] / len(alg1_last_choices)
48     for index in range(len(alg2_choice_averages)):
49         alg2_choice_averages[index] = alg2_choice_averages[index] / len(alg2_last_choices)
50
51     alg1_min_diff = float('inf')
52     alg2_min_diff = float('inf')
53     for eq in equilibria:
54         alg1_eq, alg2_eq = eq[0], eq[1]
55         alg1_curr_diff = abs(alg1_eq[0] - alg1_choice_averages[0]) + abs(alg1_eq[1] - alg1_choice_averages[1])
56         alg2_curr_diff = abs(alg2_eq[0] - alg2_choice_averages[0]) + abs(alg2_eq[1] - alg2_choice_averages[1])
57         if alg1_curr_diff < alg1_min_diff: alg1_min_diff = alg1_curr_diff
58         if alg2_curr_diff < alg2_min_diff: alg2_min_diff = alg2_curr_diff
59
60     return alg1_min_diff, alg2_min_diff
61
62
63
64 def matchup_trial(alg1, alg2, payoff_matrix_list, num_rounds):
65     alg1_avg_regret_per_round, alg2_avg_regret_per_round = None, None
66     alg1_dev_from_nash_list, alg2_dev_from_nash_list = [], []
67
68     for payoff_matrix in payoff_matrix_list:
69         # find which trial number we are on
70         n = payoff_matrix_list.index(payoff_matrix)
71
72         # find max payoff (h)
73         max_payoff = 0
74         for row in payoff_matrix:
75             for payoff in row:
76                 if payoff[0] > max_payoff: max_payoff = payoff[0]
77                 if payoff[1] > max_payoff: max_payoff = payoff[1]
78
79         # run matchup and find regret lists
80         new_alg1_regrets, new_alg2_regrets = matchup_simulator(alg1, alg2, payoff_matrix, num_rounds, max_payoff)
81
82         # update average regret lists with new regret lists
83         # update_avg_regrets(alg1_avg_regret_per_round, alg2_avg_regret_per_round, n, new_alg1_regrets, new_alg2_regrets)
84         if alg1_avg_regret_per_round == None:
85             alg1_avg_regret_per_round = new_alg1_regrets
86         else:
87             for i in range(len(alg1_avg_regret_per_round)):
88                 alg1_avg_regret_per_round[i] = ((n * alg1_avg_regret_per_round[i]) + new_alg1_regrets[i]) / (n + 1)
89
90         if alg2_avg_regret_per_round == None:
91             alg2_avg_regret_per_round = new_alg2_regrets
92         else:
93             for i in range(len(alg2_avg_regret_per_round)):
94                 alg2_avg_regret_per_round[i] = ((n * alg2_avg_regret_per_round[i]) + new_alg2_regrets[i]) / (n + 1)
95         #TODO: take final stored nash values, check if they are nash equilibrium, update average deviation from nash

```

```

96     alg1_last_actions = alg1.choices_by_round[-(int(num_rounds/10)):]
97     alg2_last_actions = alg2.choices_by_round[-(int(num_rounds/10)):]
98     alg1dev, alg2dev = dev_from_nash(alg1_last_actions, alg2_last_actions, payoff_matrix)
99     alg1_dev_from_nash_list.append(alg1dev)
100    alg2_dev_from_nash_list.append(alg2dev)
101
102    # reset alg1 and alg2 internally stored values
103    alg1.reset_instance()
104    alg2.reset_instance()
105
106    # calculate average deviation from nash equilibria
107    alg1_avg_nash_dev = sum(alg1_dev_from_nash_list) / len(alg1_dev_from_nash_list)
108    alg2_avg_nash_dev = sum(alg2_dev_from_nash_list) / len(alg2_dev_from_nash_list)
109
110    return [alg1_avg_regret_per_round, alg2_avg_regret_per_round, alg1_avg_nash_dev, alg2_avg_nash_dev]
111
112
113 payoff_matrix_list = []
114 for i in range(1000):
115     payoff_matrix_list.append(generate_dominant_strategy())
116 alg1 = ExponentialWeights(0.5)
117 alg2 = ExponentialWeights(1.0)
118 num_rounds = 500
119 matchup_trial(alg1, alg2, payoff_matrix_list, num_rounds)
120

```

## Run Trials on Payoff Matrix Types

```

In [ ]: ▶ 1 # Constants
2 NUM_TRIALS = 1000
3 NUM_ROUNDS = 500
4
5 #
6 # Trials for payoff matrices with RPS
7 #
8 payoff_matrix_list = []
9 for i in range(NUM_TRIALS):
10     payoff_matrix_list.append(generate_rps())
11 alg1 = ExponentialWeights(1.0)
12 alg2 = ExponentialWeights(1.0)
13 num_rounds = NUM_ROUNDS
14 rps_result_array = matchup_trial(alg1, alg2, payoff_matrix_list, num_rounds)
15
16 print(rps_result_array[0])
17 print(rps_result_array[1])

```

### Dominant Strategy EW Trials

```

In [ ]: 1 #
2 # Trials for payoff matrices with dominant equilibria
3 #
4
5 payoff_matrix_list = []
6 for i in range(NUM_TRIALS):
7     payoff_matrix_list.append(generate_dominant_strategy())
8     alg1 = ExponentialWeights(0.5)
9     alg2 = ExponentialWeights(0.5)
10    num_rounds = NUM_ROUNDS
11    ew_dominant_result_array1 = matchup_trial(alg1, alg2, payoff_matrix_list, num_rounds)
12
13    visualize_regret(ew_dominant_result_array1, num_rounds, 0.5, 0.5, 'Round vs. Average Regret for EW Algorithms',
14                    'EW', 'EW', 'DomStr')
15
16    payoff_matrix_list = []
17    for i in range(NUM_TRIALS):
18        payoff_matrix_list.append(generate_dominant_strategy())
19        alg1 = ExponentialWeights(0.1)
20        alg2 = ExponentialWeights(1.0)
21        num_rounds = NUM_ROUNDS
22        ew_dominant_result_array2 = matchup_trial(alg1, alg2, payoff_matrix_list, num_rounds)
23
24        visualize_regret(ew_dominant_result_array2, num_rounds, 0.1, 1.0, 'Round vs. Average Regret for EW Algorithms',
25                        'EW', 'EW', 'DomStr')
26
27    payoff_matrix_list = []
28    for i in range(NUM_TRIALS):
29        payoff_matrix_list.append(generate_dominant_strategy())
30        alg1 = ExponentialWeights(1.0)
31        alg2 = FTL()
32        num_rounds = NUM_ROUNDS
33        ew_dominant_result_array3 = matchup_trial(alg1, alg2, payoff_matrix_list, num_rounds)
34
35        visualize_regret(ew_dominant_result_array3, num_rounds, 1.0, 'inf (FTL)',
36                        'Round vs. Average Regret for EW Algorithm & FTL', 'EW', 'FTL', 'DomStr')
37
38    payoff_matrix_list = []
39    for i in range(NUM_TRIALS):
40        payoff_matrix_list.append(generate_dominant_strategy())
41        alg1 = ExponentialWeights(0)
42        alg2 = ExponentialWeights(1.0)
43        num_rounds = NUM_ROUNDS
44        ew_dominant_result_array4 = matchup_trial(alg1, alg2, payoff_matrix_list, num_rounds)
45
46        visualize_regret(ew_dominant_result_array4, num_rounds, 0, 1.0,
47                        'Round vs. Average Regret for EW Algorithms', 'EW', 'EW', 'DomStr')
48
49    #print(ew_dominant_result_array4[2])
50
51    #print(ew_dominant_result_array4[3])
52
53    #print(ew_dominant_result_array4[0])
54
55    #print(ew_dominant_result_array4[1])
56
57    #print(num_rounds)

```

## Pure Nash EW Trials

In [ ]: ▶

```
1 #
2 # Trials for payoff matrices with Pure Nash equilibria
3 #
4
5 payoff_matrix_list = []
6 for i in range(NUM_TRIALS):
7     payoff_matrix_list.append(generate_pure_nash())
8     alg1 = ExponentialWeights(0.5)
9     alg2 = ExponentialWeights(0.5)
10    num_rounds = NUM_ROUNDS
11    ew_pure_result_array1 = matchup_trial(alg1, alg2, payoff_matrix_list, num_rounds)
12
13    visualize_regret(ew_pure_result_array1, num_rounds, 0.5, 0.5, 'Round vs. Average Regret for EW Algorithms',
14                    'EW', 'EW', 'Pure Nash')
15
16    payoff_matrix_list = []
17    for i in range(NUM_TRIALS):
18        payoff_matrix_list.append(generate_pure_nash())
19        alg1 = ExponentialWeights(0.1)
20        alg2 = ExponentialWeights(1.0)
21        num_rounds = NUM_ROUNDS
22        ew_pure_result_array2 = matchup_trial(alg1, alg2, payoff_matrix_list, num_rounds)
23
24        visualize_regret(ew_pure_result_array2, num_rounds, 0.1, 1.0, 'Round vs. Average Regret for EW Algorithms',
25                        'EW', 'EW', 'Pure Nash')
26
27    payoff_matrix_list = []
28    for i in range(NUM_TRIALS):
29        payoff_matrix_list.append(generate_pure_nash())
30        alg1 = ExponentialWeights(1.0)
31        alg2 = FTL()
32        num_rounds = NUM_ROUNDS
33        ew_pure_result_array3 = matchup_trial(alg1, alg2, payoff_matrix_list, num_rounds)
34
35        visualize_regret(ew_pure_result_array3, num_rounds, 0.1, 'inf (FTL)',
36                        'Round vs. Average Regret for EW Algorithm & FTL', 'EW', 'FTL', 'Pure Nash')
37
38    payoff_matrix_list = []
39    for i in range(NUM_TRIALS):
40        payoff_matrix_list.append(generate_pure_nash())
41        alg1 = ExponentialWeights(0)
42        alg2 = ExponentialWeights(1.0)
43        num_rounds = NUM_ROUNDS
44        ew_pure_result_array4 = matchup_trial(alg1, alg2, payoff_matrix_list, num_rounds)
45
46        visualize_regret(ew_pure_result_array4, num_rounds, 0, 1.0, 'Round vs. Average Regret for EW Algorithms',
47                        'EW', 'EW', 'Pure Nash')
```

## Mixed Nash EW Trials

```

In [ ]: 1 #
2 # Trials for payoff matrices with Mixed Nash equilibria
3 #
4
5 payoff_matrix_list = []
6 for i in range(NUM_TRIALS):
7     payoff_matrix_list.append(generate_mixed_nash())
8     alg1 = ExponentialWeights(0.5)
9     alg2 = ExponentialWeights(0.5)
10    num_rounds = NUM_ROUNDS
11    mn_result_array1 = matchup_trial(alg1, alg2, payoff_matrix_list, num_rounds)
12
13    visualize_regret(mn_result_array1, num_rounds, 0.5, 0.5, 'Round vs. Average Regret for EW Algorithms',
14                    'EW', 'EW', 'Mix Nash')
15
16    payoff_matrix_list = []
17    for i in range(NUM_TRIALS):
18        payoff_matrix_list.append(generate_mixed_nash())
19        alg1 = ExponentialWeights(0.1)
20        alg2 = ExponentialWeights(1.0)
21        num_rounds = NUM_ROUNDS
22        mn_result_array2 = matchup_trial(alg1, alg2, payoff_matrix_list, num_rounds)
23
24        visualize_regret(mn_result_array2, num_rounds, 0.1, 1.0, 'Round vs. Average Regret for EW Algorithms',
25                        'EW', 'EW', 'Mix Nash')
26
27    payoff_matrix_list = []
28    for i in range(NUM_TRIALS):
29        payoff_matrix_list.append(generate_mixed_nash())
30        alg1 = ExponentialWeights(1.0)
31        alg2 = FTL()
32        num_rounds = NUM_ROUNDS
33        mn_result_array3 = matchup_trial(alg1, alg2, payoff_matrix_list, num_rounds)
34
35        visualize_regret(mn_result_array3, num_rounds, 1.0, 'inf (FTL)', 'Round vs. Average Regret for EW Algorithm & FTL',
36                        'EW', 'FTL', 'Mix Nash')
37
38
39    payoff_matrix_list = []
40    for i in range(NUM_TRIALS):
41        payoff_matrix_list.append(generate_mixed_nash())
42        alg1 = ExponentialWeights(0)
43        alg2 = ExponentialWeights(1.0)
44        num_rounds = NUM_ROUNDS
45        mn_result_array4 = matchup_trial(alg1, alg2, payoff_matrix_list, num_rounds)
46
47        visualize_regret(mn_result_array4, num_rounds, 0, 1.0, 'Round vs. Average Regret for EW Algorithms',
48                        'EW', 'EW', 'Mix Nash')
49

```

## Any Nash EW Trials

```

In [ ]: 1 #
2 # Trials for payoff matrices with Any Nash Equilibria
3 #
4
5 payoff_matrix_list = []
6 for i in range(NUM_TRIALS):
7     payoff_matrix_list.append(generate_any_nash())
8     alg1 = ExponentialWeights(0.5)
9     alg2 = ExponentialWeights(0.5)
10    num_rounds = NUM_ROUNDS
11    an_result_array1 = matchup_trial(alg1, alg2, payoff_matrix_list, num_rounds)
12
13    visualize_regret(an_result_array1, num_rounds, 0.5, 0.5, 'Round vs. Average Regret for EW Algorithms',
14                    'EW', 'EW', 'Any Nash')
15
16    payoff_matrix_list = []
17    for i in range(NUM_TRIALS):
18        payoff_matrix_list.append(generate_any_nash())
19        alg1 = ExponentialWeights(0.1)
20        alg2 = ExponentialWeights(1.0)
21        num_rounds = NUM_ROUNDS
22        an_result_array2 = matchup_trial(alg1, alg2, payoff_matrix_list, num_rounds)
23
24        visualize_regret(an_result_array2, num_rounds, 0.1, 1.0, 'Round vs. Average Regret for EW Algorithms',
25                        'EW', 'EW', 'Any Nash')
26
27
28    payoff_matrix_list = []
29    for i in range(NUM_TRIALS):
30        payoff_matrix_list.append(generate_any_nash())
31        alg1 = ExponentialWeights(1.0)
32        alg2 = FTL()
33        num_rounds = NUM_ROUNDS
34        an_result_array3 = matchup_trial(alg1, alg2, payoff_matrix_list, num_rounds)
35
36        visualize_regret(an_result_array3, num_rounds, 1.0, 'inf (FTL)', 'Round vs. Average Regret for EW Algorithm & FTL',
37                        'EW', 'FTL', 'Any Nash')
38
39    payoff_matrix_list = []
40    for i in range(NUM_TRIALS):
41        payoff_matrix_list.append(generate_any_nash())
42        alg1 = ExponentialWeights(0)
43        alg2 = ExponentialWeights(1.0)
44        num_rounds = NUM_ROUNDS
45        an_result_array4 = matchup_trial(alg1, alg2, payoff_matrix_list, num_rounds)
46
47        visualize_regret(an_result_array4, num_rounds, 0, 1.0, 'Round vs. Average Regret for EW Algorithms',
48                        'EW', 'EW', 'Any Nash')
49

```

## Prisoners' Dilemma EW Trials

```

In [ ]: 1 #
2 # Trials for payoff matrices with Prisoners' Dilemma
3 #
4
5 payoff_matrix_list = []
6 for i in range(NUM_TRIALS):
7     payoff_matrix_list.append(generate_prisoners())
8     alg1 = ExponentialWeights(0.5)
9     alg2 = ExponentialWeights(0.5)
10    num_rounds = NUM_ROUNDS
11    p_result_array1 = matchup_trial(alg1, alg2, payoff_matrix_list, num_rounds)
12
13    visualize_regret(p_result_array1, num_rounds, 0.5, 0.5, 'Round vs. Average Regret for EW Algorithms', 'EW',
14                    'EW', 'Pr Dil')
15
16
17    payoff_matrix_list = []
18    for i in range(NUM_TRIALS):
19        payoff_matrix_list.append(generate_prisoners())
20        alg1 = ExponentialWeights(0.1)
21        alg2 = ExponentialWeights(1.0)
22        num_rounds = NUM_ROUNDS
23        p_result_array2 = matchup_trial(alg1, alg2, payoff_matrix_list, num_rounds)
24
25        visualize_regret(p_result_array2, num_rounds, 0.1, 1.0, 'Round vs. Average Regret for EW Algorithms',
26                        'EW', 'EW', 'Pr Dil')
27
28    payoff_matrix_list = []
29    for i in range(NUM_TRIALS):
30        payoff_matrix_list.append(generate_prisoners())
31        alg1 = ExponentialWeights(1.0)
32        alg2 = FTL()
33        num_rounds = NUM_ROUNDS
34        p_result_array3 = matchup_trial(alg1, alg2, payoff_matrix_list, num_rounds)
35
36        visualize_regret(p_result_array3, num_rounds, 1.0, 'inf (FTL)', 'Round vs. Average Regret for EW Algorithm & FTL',
37                        'EW', 'FTL', 'Pr Dil')
38    payoff_matrix_list = []
39    for i in range(NUM_TRIALS):
40        payoff_matrix_list.append(generate_prisoners())
41        alg1 = ExponentialWeights(0)
42        alg2 = ExponentialWeights(1.0)
43        num_rounds = NUM_ROUNDS
44        p_result_array4 = matchup_trial(alg1, alg2, payoff_matrix_list, num_rounds)
45
46        visualize_regret(p_result_array4, num_rounds, 0, 1.0, 'Round vs. Average Regret for EW Algorithms',
47                        'EW', 'EW', 'Pr Dil')

```

## Dominant Strategy MAB Trials



```

In [ ]: 1 #
2 # Trials for payoff matrices with dominant equilibria
3 #
4
5 payoff_matrix_list = []
6 for i in range(NUM_TRIALS):
7     payoff_matrix_list.append(generate_dominant_strategy())
8     alg1 = MAB(0.5)
9     alg2 = MAB(0.5)
10    num_rounds = NUM_ROUNDS
11    mab_dominant_result_array1 = matchup_trial(alg1, alg2, payoff_matrix_list, num_rounds)
12
13    visualize_regret(mab_dominant_result_array1, num_rounds, 0.5, 0.5, 'Round vs. Average Regret for MAB Algorithms',
14                    'MAB', 'MAB', 'Dom Str')
15
16    payoff_matrix_list = []
17    for i in range(NUM_TRIALS):
18        payoff_matrix_list.append(generate_dominant_strategy())
19        alg1 = MAB(0.1)
20        alg2 = MAB(1.0)
21        num_rounds = NUM_ROUNDS
22        mab_dominant_result_array2 = matchup_trial(alg1, alg2, payoff_matrix_list, num_rounds)
23
24        visualize_regret(mab_dominant_result_array2, num_rounds, 0.1, 1.0, 'Round vs. Average Regret for MAB Algorithms',
25                        'MAB', 'MAB', 'Dom Str')
26
27        payoff_matrix_list = []
28        for i in range(NUM_TRIALS):
29            payoff_matrix_list.append(generate_dominant_strategy())
30            alg1 = MAB(1.0)
31            alg2 = FTL()
32            num_rounds = NUM_ROUNDS
33            mab_dominant_result_array3 = matchup_trial(alg1, alg2, payoff_matrix_list, num_rounds)
34
35            visualize_regret(mab_dominant_result_array3, num_rounds, 1.0, 'inf (FTL)',
36                            'Round vs. Average Regret for MAB Algorithm & FTL', 'MAB', 'FTL', 'Dom Str')
37
38            payoff_matrix_list = []
39            for i in range(NUM_TRIALS):
40                payoff_matrix_list.append(generate_dominant_strategy())
41                alg1 = MAB(0)
42                alg2 = MAB(1.0)
43                num_rounds = NUM_ROUNDS
44                mab_dominant_result_array4 = matchup_trial(alg1, alg2, payoff_matrix_list, num_rounds)
45
46                visualize_regret(mab_dominant_result_array4, num_rounds, 0, 1.0, 'Round vs. Average Regret for MAB Algorithms',
47                                'MAB', 'MAB', 'Dom Str')

```

## Pure Nash MAB Trials

```

In [ ]: 1 #
2 # Trials for payoff matrices with pure nash equilibria
3 #
4
5 payoff_matrix_list = []
6 for i in range(NUM_TRIALS):
7     payoff_matrix_list.append(generate_pure_nash())
8     alg1 = MAB(0.5)
9     alg2 = MAB(0.5)
10    num_rounds = NUM_ROUNDS
11    mab_pn_result_array1 = matchup_trial(alg1, alg2, payoff_matrix_list, num_rounds)
12
13    visualize_regret(mab_pn_result_array1, num_rounds, 0.5, 0.5, 'Round vs. Average Regret for MAB Algorithms',
14                    'MAB', 'MAB', 'Pure Nash')
15
16    payoff_matrix_list = []
17    for i in range(NUM_TRIALS):
18        payoff_matrix_list.append(generate_pure_nash())
19        alg1 = MAB(0.1)
20        alg2 = MAB(1.0)
21        num_rounds = NUM_ROUNDS
22        mab_pn_result_array2 = matchup_trial(alg1, alg2, payoff_matrix_list, num_rounds)
23
24        visualize_regret(mab_pn_result_array2, num_rounds, 0.1, 1.0, 'Round vs. Average Regret for MAB Algorithms',
25                        'MAB', 'MAB', 'Pure Nash')
26
27    payoff_matrix_list = []
28    for i in range(NUM_TRIALS):
29        payoff_matrix_list.append(generate_pure_nash())
30        alg1 = MAB(1.0)
31        alg2 = FTL()
32        num_rounds = NUM_ROUNDS
33        mab_pn_result_array3 = matchup_trial(alg1, alg2, payoff_matrix_list, num_rounds)
34
35        visualize_regret(mab_pn_result_array3, num_rounds, 1.0, 'inf (FTL)',
36                        'Round vs. Average Regret for MAB Algorithm & FTL', 'MAB', 'FTL', 'Pure Nash')
37
38
39    payoff_matrix_list = []
40    for i in range(NUM_TRIALS):
41        payoff_matrix_list.append(generate_pure_nash())
42        alg1 = MAB(0)
43        alg2 = MAB(1.0)
44        num_rounds = NUM_ROUNDS
45        mab_pn_result_array4 = matchup_trial(alg1, alg2, payoff_matrix_list, num_rounds)
46
47        visualize_regret(mab_pn_result_array4, num_rounds, 0, 1.0,
48                        'Round vs. Average Regret for MAB Algorithms', 'MAB', 'MAB', 'Pure Nash')
49

```

## Any Nash MAB Trials

```

In [ ]: 1 #
2 # Trials for payoff matrices with pure nash equilibria
3 #
4
5 payoff_matrix_list = []
6 for i in range(NUM_TRIALS):
7     payoff_matrix_list.append(generate_any_nash())
8     alg1 = MAB(0.5)
9     alg2 = MAB(0.5)
10    num_rounds = NUM_ROUNDS
11    mab_an_result_array1 = matchup_trial(alg1, alg2, payoff_matrix_list, num_rounds)
12
13    visualize_regret(mab_an_result_array1, num_rounds, 0.5, 0.5, 'Round vs. Average Regret for MAB Algorithms',
14                    'MAB', 'MAB', 'Any Nash')
15
16    payoff_matrix_list = []
17    for i in range(NUM_TRIALS):
18        payoff_matrix_list.append(generate_any_nash())
19        alg1 = MAB(0.1)
20        alg2 = MAB(1.0)
21        num_rounds = NUM_ROUNDS
22        mab_an_result_array2 = matchup_trial(alg1, alg2, payoff_matrix_list, num_rounds)
23
24        visualize_regret(mab_an_result_array2, num_rounds, 0.1, 1.0, 'Round vs. Average Regret for MAB Algorithms',
25                        'MAB', 'MAB', 'Any Nash')
26
27
28    payoff_matrix_list = []
29    for i in range(NUM_TRIALS):
30        payoff_matrix_list.append(generate_any_nash())
31        alg1 = MAB(1.0)
32        alg2 = FTL()
33        num_rounds = NUM_ROUNDS
34        mab_an_result_array3 = matchup_trial(alg1, alg2, payoff_matrix_list, num_rounds)
35
36        visualize_regret(mab_an_result_array3, num_rounds, 1.0, 'inf (FTL)',
37                        'Round vs. Average Regret for MAB Algorithm & FTL', 'MAB', 'FTL', 'Any Nash')
38
39
40    payoff_matrix_list = []
41    for i in range(NUM_TRIALS):
42        payoff_matrix_list.append(generate_any_nash())
43        alg1 = MAB(0)
44        alg2 = MAB(1.0)
45        num_rounds = NUM_ROUNDS
46        mab_an_result_array4 = matchup_trial(alg1, alg2, payoff_matrix_list, num_rounds)
47
48        visualize_regret(mab_an_result_array4, num_rounds, 0, 1.0, 'Round vs. Average Regret for MAB Algorithms',
49                        'MAB', 'MAB', 'Any Nash')
50

```

## Prisoners' Dilemma Trials

```

In [ ]: 1 #
2 # Trials for payoff matrices with pure nash equilibria
3 #
4
5 payoff_matrix_list = []
6 for i in range(NUM_TRIALS):
7     payoff_matrix_list.append(generate_prisoners())
8     alg1 = MAB(0.5)
9     alg2 = MAB(0.5)
10    num_rounds = NUM_ROUNDS
11    mab_p_result_array1 = matchup_trial(alg1, alg2, payoff_matrix_list, num_rounds)
12
13    visualize_regret(mab_p_result_array1, num_rounds, 0.5, 0.5, 'Round vs. Average Regret for MAB Algorithms',
14                    'MAB', 'MAB', 'Pris Dil')
15
16
17    payoff_matrix_list = []
18    for i in range(NUM_TRIALS):
19        payoff_matrix_list.append(generate_prisoners())
20        alg1 = MAB(0.1)
21        alg2 = MAB(1.0)
22        num_rounds = NUM_ROUNDS
23        mab_p_result_array2 = matchup_trial(alg1, alg2, payoff_matrix_list, num_rounds)
24
25        visualize_regret(mab_p_result_array2, num_rounds, 0.1, 1.0, 'Round vs. Average Regret for MAB Algorithms',
26                        'MAB', 'MAB', 'Pris Dil')
27
28
29    payoff_matrix_list = []
30    for i in range(NUM_TRIALS):
31        payoff_matrix_list.append(generate_prisoners())
32        alg1 = MAB(1.0)
33        alg2 = FTL()
34        num_rounds = NUM_ROUNDS
35        mab_p_result_array3 = matchup_trial(alg1, alg2, payoff_matrix_list, num_rounds)
36
37        visualize_regret(mab_p_result_array3, num_rounds, 1.0, 'inf (FTL)',
38                        'Round vs. Average Regret for MAB Algorithm & FTL', 'MAB', 'FTL', 'Pris Dil')
39
40    payoff_matrix_list = []
41    for i in range(NUM_TRIALS):
42        payoff_matrix_list.append(generate_prisoners())
43        alg1 = MAB(0)
44        alg2 = MAB(1.0)
45        num_rounds = NUM_ROUNDS
46        mab_p_result_array4 = matchup_trial(alg1, alg2, payoff_matrix_list, num_rounds)
47
48        visualize_regret(mab_p_result_array4, num_rounds, 0, 1.0,
49                        'Round vs. Average Regret for MAB Algorithms', 'MAB', 'MAB', 'Pris Dil')
50

```

## EW vs. MAB Trials

```

In [*]: 1 #
2 # Trials for payoff matrices with pure nash equilibria
3 #
4
5 payoff_matrix_list = []
6 for i in range(NUM_TRIALS):
7     payoff_matrix_list.append(generate_any_nash())
8     alg1 = ExponentialWeights(0.5)
9     alg2 = MAB(0.5)
10    num_rounds = NUM_ROUNDS
11    ew_mab_result_array1 = matchup_trial(alg1, alg2, payoff_matrix_list, num_rounds)
12
13    visualize_regret(mab_p_result_array1, num_rounds, 0.5, 0.5, 'Round vs. Average Regret for EW & MAB Algorithms',
14                    'EW', 'MAB', '')
15
16
17    payoff_matrix_list = []
18    for i in range(NUM_TRIALS):
19        payoff_matrix_list.append(generate_any_nash())
20        alg1 = ExponentialWeights(0.1)
21        alg2 = MAB(1.0)
22        num_rounds = NUM_ROUNDS
23        ew_mab_result_array2 = matchup_trial(alg1, alg2, payoff_matrix_list, num_rounds)
24
25        visualize_regret(mab_p_result_array2, num_rounds, 0.1, 1.0, 'Round vs. Average Regret for EW & MAB Algorithms',
26                        'EW', 'MAB', '')
27
28
29    payoff_matrix_list = []
30    for i in range(NUM_TRIALS):
31        payoff_matrix_list.append(generate_any_nash())
32        alg1 = ExponentialWeights(1.0)
33        alg2 = MAB(0.1)
34        num_rounds = NUM_ROUNDS
35        ew_mab_result_array3 = matchup_trial(alg1, alg2, payoff_matrix_list, num_rounds)
36
37        visualize_regret(mab_p_result_array3, num_rounds, 1.0, 0.1, 'Round vs. Average Regret for EW & MAB Algorithms',
38                        'EW', 'MAB', '')
39

```

## Part 2

```
In [ ]: 1 def generate_asymmetric_prisoners():
2     row_cooperate_payoff, col_cooperate_payoff = random.randrange(3, 6), random.randrange(3, 6)
3     row_betray_payoff, col_betray_payoff = random.randrange(10, 20), random.randrange(10, 20)
4     row_double_betray_payoff, col_double_betray_payoff = random.randrange(0, 3), random.randrange(0, 3)
5     payoff_matrix = [
6         [row_cooperate_payoff, 10*col_cooperate_payoff], [0, col_betray_payoff]],
7         [[row_betray_payoff, 0], [row_double_betray_payoff, col_double_betray_payoff]]
8     ]
9     return payoff_matrix

In [ ]: 1 class EWPrisonersExploitation:
2     def __init__(self, num_actions=2):
3         self.totals_by_round = []
4         self.payoffs_by_round = []
5         self.choices_by_round = []
6         self.actions_list = [i for i in range(num_actions)]
7         self.payoff_matrix = [None for i in range(num_actions)]
8         self.confess = None
9         self.deny = None
10        self.opponent_confess_vals = None
11        self.opponent_deny_vals = None
12        self.num_actions = num_actions
13
14        def reset_instance(self, num_actions=2):
15            self.totals_by_round = []
16            self.payoffs_by_round = []
17            self.choices_by_round = []
18            self.actions_list = [i for i in range(num_actions)]
19            self.payoff_matrix = [None for i in range(num_actions)]
20            self.confess = None
21            self.deny = None
22            self.opponent_confess_vals = None
23            self.opponent_deny_vals = None
24            self.num_actions = num_actions
25
26            def choose_action(self, max_payoff):
27
28                # if within first 3 actions of game, or have not yet built our payoff matrix, guess randomly
29                if len(self.payoffs_by_round) <= self.num_actions or None in self.payoff_matrix:
30                    selected_action = random.randrange(0, self.num_actions)
31                    self.choices_by_round.append(selected_action)
32                    return selected_action
33
34                # If for the last 2 rounds the opponent confessed, deny
35                if self.payoffs_by_round[-1] in self.opponent_confess_vals and self.payoffs_by_round[-2] in
36                    self.opponent_confess_vals:
37                    selected_action = self.deny
38                    self.choices_by_round.append(selected_action)
39                    return selected_action
40
41                # otherwise, confess to bait opponent into higher probability of confessing
42                selected_action = self.confess
43                self.choices_by_round.append(selected_action)
44                return selected_action
45
46            def process_payoff(self, selected_payoff, payoff_list):
47                # find selected action
48                selected_action = payoff_list.index(selected_payoff)
49                if selected_action not in self.payoff_matrix:
50                    self.payoff_matrix[selected_action] = payoff_list
51
52                # if payoff matrix is full, find which action is confess, which action is deny
53                if self.confess == None or self.deny == None:
54                    if payoff_matrix[0][0] > payoff_matrix[1][1]:
55                        self.confess = 0
56                        self.deny = 1
57                    self.opponent_confess_vals = [payoff_matrix[0][0][0], payoff_matrix[1][0][0]]
58                    self.opponent_deny_vals = [payoff_matrix[1][1][0], payoff_matrix[0][1][0]]
59                else:
60                    self.confess = 1
61                    self.deny = 0
62                    self.opponent_confess_vals = [payoff_matrix[1][1][0], payoff_matrix[0][1][0]]
63                    self.opponent_deny_vals = [payoff_matrix[0][0][0], payoff_matrix[1][0][0]]
64
65                # add new payoffs to totals, add payoff choice this round to payoffs matrix
66                self.payoffs_by_round.append(selected_payoff)
67                if self.totals_by_round == []:
68                    self.totals_by_round.append([payoff_list[i] for i in range(self.num_actions)])
69                else:
70                    last_round_totals = self.totals_by_round[-1]
71                    self.totals_by_round.append([last_round_totals[i] + payoff_list[i] for i in range(self.num_actions)])
72
73                #NOTE: totals_by_round[-1] at the end of the simulation will help find 'OPT'
74
75
```

```

In [ ]: 1 #
2 # Trials against EQ
3 #
4
5 payoff_matrix_list = []
6 for i in range(NUM_TRIALS):
7     payoff_matrix_list.append(generate_asymmetric_prisoners())
8     alg1 = EWPrisonersExploitation()
9     alg2 = ExponentialWeights(0.1)
10    num_rounds = NUM_ROUNDS
11    mab_p_result_array1 = matchup_trial(alg1, alg2, payoff_matrix_list, num_rounds)
12    print(mab_p_result_array1)
13
14 visualize_regret(mab_p_result_array1, num_rounds, 'Pris. Exploit.', 0.1,
15                 'Round vs. Average Regret for EW & Exploitative Exponential Weights (EEW)', 'EEW', 'EW', 'Pris Dil')
16
17
18 payoff_matrix_list = []
19 for i in range(NUM_TRIALS):
20     payoff_matrix_list.append(generate_asymmetric_prisoners())
21     alg1 = EWPrisonersExploitation()
22     alg2 = ExponentialWeights(0.5)
23     num_rounds = NUM_ROUNDS
24     mab_p_result_array2 = matchup_trial(alg1, alg2, payoff_matrix_list, num_rounds)
25
26 visualize_regret(mab_p_result_array2, num_rounds, 'Pris. Exploit.', 0.5,
27                 'Round vs. Average Regret for EW & Exploitative Exponential Weights (EEW)', 'EEW', 'EW', 'Pris Dil')
28
29
30 payoff_matrix_list = []
31 for i in range(NUM_TRIALS):
32     payoff_matrix_list.append(generate_asymmetric_prisoners())
33     alg1 = EWPrisonersExploitation()
34     alg2 = ExponentialWeights(1.0)
35     num_rounds = NUM_ROUNDS
36     mab_p_result_array3 = matchup_trial(alg1, alg2, payoff_matrix_list, num_rounds)
37
38 visualize_regret(mab_p_result_array3, num_rounds, 'Pris. Exploit.', 1.0,
39                 'Round vs. Average Regret for EW & Exploitative Exponential Weights (EEW)', 'EEW', 'EW', 'Pris Dil')
40
41
42 payoff_matrix_list = []
43 for i in range(NUM_TRIALS):
44     payoff_matrix_list.append(generate_asymmetric_prisoners())
45     alg1 = EWPrisonersExploitation()
46     alg2 = FTL()
47     num_rounds = NUM_ROUNDS
48     mab_p_result_array4 = matchup_trial(alg1, alg2, payoff_matrix_list, num_rounds)
49
50 visualize_regret(mab_p_result_array4, num_rounds, 'Pris. Exploit.', 'inf (FTL)',
51                 'Round vs. Average Regret for Exploitative Exponential Weights (EEW) & FTL', 'EEW', 'FTL', 'Pris Dil')
52
53
54 #
55 # Trials against MAB
56 #
57 payoff_matrix_list = []
58 for i in range(NUM_TRIALS):
59     payoff_matrix_list.append(generate_asymmetric_prisoners())
60     alg1 = EWPrisonersExploitation()
61     alg2 = MAB(0.1)
62     num_rounds = NUM_ROUNDS
63     mab_p_result_array1 = matchup_trial(alg1, alg2, payoff_matrix_list, num_rounds)
64     print(mab_p_result_array1)
65
66 visualize_regret(mab_p_result_array1, num_rounds, 'Pris. Exploit.', 0.1,
67                 'Round vs. Average Regret for MAB & Exploitative Exponential Weights (EEW)', 'EEW', 'MAB', 'Pris Dil')
68
69
70 payoff_matrix_list = []
71 for i in range(NUM_TRIALS):
72     payoff_matrix_list.append(generate_asymmetric_prisoners())
73     alg1 = EWPrisonersExploitation()
74     alg2 = MAB(0.5)
75     num_rounds = NUM_ROUNDS
76     mab_p_result_array2 = matchup_trial(alg1, alg2, payoff_matrix_list, num_rounds)
77
78 visualize_regret(mab_p_result_array2, num_rounds, 'Pris. Exploit.', 0.5,
79                 'Round vs. Average Regret for MAB & Exploitative Exponential Weights (EEW)', 'EEW', 'MAB', 'Pris Dil')
80
81
82 payoff_matrix_list = []
83 for i in range(NUM_TRIALS):
84     payoff_matrix_list.append(generate_asymmetric_prisoners())
85     alg1 = EWPrisonersExploitation()
86     alg2 = MAB(1.0)
87     num_rounds = NUM_ROUNDS
88     mab_p_result_array3 = matchup_trial(alg1, alg2, payoff_matrix_list, num_rounds)
89
90 visualize_regret(mab_p_result_array3, num_rounds, 'Pris. Exploit.', 1.0,
91                 'Round vs. Average Regret for MAB & Exploitative Exponential Weights (EEW)', 'EEW', 'MAB', 'Pris Dil')
92
93
94 payoff_matrix_list = []
95 for i in range(NUM_TRIALS):

```

```

96     payoff_matrix_list.append(generate_asymmetric_prisoners())
97     alg1 = EWPrisonersExploitation()
98     alg2 = FTL()
99     num_rounds = NUM_ROUNDS
100     mab_p_result_array4 = matchup_trial(alg1, alg2, payoff_matrix_list, num_rounds)
101
102     visualize_regret(mab_p_result_array4, num_rounds, 'Pris. Exploit.', 'inf (FTL)',
103                    'Round vs. Average Regret for Exploitative Exponential Weights (EEW) & FTL', 'EEW', 'FTL', 'Pris Dil')
104

```

## Prisoner's Dilemma EW Exploit. Trial Payoff Visualization Function

```

In [ ]: 1 def visualize_payoff(payoff1, payoff2, rounds, lr_1, lr_2, plot_title, alg_1_name, alg_2_name, trial_type):
2
3     file_name = trial_type + '_' + alg_1_name + alg_2_name + "_" + f'{lr_1}' + "_" + f'{lr_2}' + '.png'
4
5     x = np.array(list(range(0, rounds)))
6     y_1 = np.array(payoff1)
7     y_2 = np.array(payoff2)
8     plt.plot(x, y_1, label='{alg_1_name}, learning rate = {lr_1}'.format(alg_1_name=alg_1_name, lr_1 = lr_1),
9              linewidth=1)
10    plt.plot(x, y_2, label='{alg_2_name}, learning rate = {lr_2}'.format(alg_2_name=alg_2_name, lr_2 = lr_2),
11             linewidth=1)
12    plt.xlabel("Round")
13    plt.ylabel("Payoff Per Round")
14    plt.title(plot_title)
15    plt.legend(loc='best', prop={'size': 7})
16
17    plt.savefig(file_name)
18
19    plt.show()

```

## Prisoner's Dilemma EW Exploitation Sample Trial

```

In [ ]: 1 payoff_matrix = generate_asymmetric_prisoners()
2     alg1 = EWPrisonersExploitation()
3     alg2 = ExponentialWeights(0.5)
4     num_rounds = 100
5     max_payoff = 0
6     for row in payoff_matrix:
7         for payoff in row:
8             if payoff[0] > max_payoff: max_payoff = payoff[0]
9             if payoff[1] > max_payoff: max_payoff = payoff[1]
10    regret1, regret2 = matchup_simulator(alg1, alg2, payoff_matrix, num_rounds, max_payoff)
11    payoffs1, payoffs2 = alg1.payoffs_by_round, alg2.payoffs_by_round
12    for row in payoff_matrix:
13        print(row)
14
15    visualize_payoff(payoffs1, payoffs2, num_rounds, 'Pris. Exploit.', 0.5,
16                   'Round vs. Payoffs for EW & Exploitative Exponential Weights (EEW) Algorithms', 'EEW', 'EW',
17                   'Pris Dil')
18
19    #print(payoffs1)
20    #print(payoffs2)

```

DomStr\_EWEW\_0.5\_0.5.png, alg1: 0.3  
DomStr\_EWEW\_0.5\_0.5.png, alg2: 0.3  
DomStr\_EWEW\_0.1\_1.0.png, alg1: 0.7  
DomStr\_EWEW\_0.1\_1.0.png, alg2: 0.1  
DomStr\_EWFTL\_1.0\_inf (FTL).png, alg1: 0.3  
DomStr\_EWFTL\_1.0\_inf (FTL).png, alg2: 0.0  
DomStr\_EWEW\_0\_1.0.png, alg1: 0.8  
DomStr\_EWEW\_0\_1.0.png, alg2: 0.3  
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Pure Nash\_EWEW\_0.5\_0.5.png, alg2: 0.5  
Pure Nash\_EWEW\_0.1\_1.0.png, alg1: 1.0  
Pure Nash\_EWEW\_0.1\_1.0.png, alg2: 0.4  
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Pure Nash\_EWFTL\_0.1\_inf (FTL).png, alg2: 0.2  
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Pure Nash\_MABMAB\_0.5\_0.5.png, alg2: 0.8  
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Pris Dil\_EEWMAB\_Pris. Exploit.\_1.0.png, alg1: 2.0  
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