

Machine Learning Project

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We define an *RPS-like game* to be a set \mathcal{M} of moves equipped with an irreflexive, antisymmetric binary relation \succ . The game is played by two players who each secretly select a move from \mathcal{M} . A player wins a round if the move they selected beats the move the other player selected. If neither move beats the other, the players tie.

Input: RPS-like game (\mathcal{M}, \succ) , N predictions $\xi_i \in \mathcal{M}$, $\beta \in (0, 1)$

Give each expert a weight $w_i = 1$;

```
while True do
  for  $m \in \mathcal{M}$  do
    | let  $P_m = \sum_{i=1}^N w_i \cdot 1\{\xi_i = m\}$ ;
  end
  for  $m \in \mathcal{M}$  do
    | let  $V_m = \sum_{m' \succ m} P_{m'} - \sum_{m \succ m'} P_{m'}$ ;
  end
  Play  $\arg \max_m V_m$ ;
  Observe opponent's move  $\hat{m}$ ;
  for  $i = 1, \dots, N$  do
    |  $w_i = w_i \cdot \beta^{1\{\xi_i \neq \hat{m}\}}$ ;
  end
end
```

Algorithm 1: Deterministic

Input: RPS-like game (\mathcal{M}, \succ) , N predictions $\xi_i \in \mathcal{M}$, $\beta \in (0, 1)$

Give each expert a weight $w_i = 1$;

```
while True do
  for  $m \in \mathcal{M}$  do
    | let  $P_m = \sum_{i=1}^N w_i \cdot 1\{\xi_i = m\}$ ;
  end
  for  $m \in \mathcal{M}$  do
    | let  $V_m = \sum_{m' \succ m} P_{m'} - \sum_{m \succ m'} P_{m'}$ ;
  end
  let  $Z = \sum_{m'} V_{m'}$ ;
  let  $D$  be a probability distribution over  $\mathcal{M}$ , such that  $D(m) = \frac{V_m}{Z}$ ;
  play  $m \sim D$ ;
  Observe opponent's move  $\hat{m}$ ;
  for  $i = 1, \dots, N$  do
    |  $w_i = w_i \cdot \beta^{1\{\xi_i \neq \hat{m}\}}$ ;
  end
end
```

Algorithm 2: Nondeterministic