Machine Learning Project

Devon Loehr (dloehr)

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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 $>$. 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 $(\mathcal{M}, >)$, 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 $V_m = \sum_{m' \, > \, m}^{N} P_{m'} - \sum_{m \, > \, m'}^{N} P_{m'}$;
  end
  Play $\arg\max_m V_m$;
  Observe opponent's move $\hat{m}$;
  for $i = 1, \ldots, N$ **do**
    | $w_i = w_i \cdot \beta^{1\{\xi_i \neq \hat{m}\}}$;
  end
end

Algorithm 1: Version 1