## Multiplayer Reach-Avoid Games via Pairwise Outcomes

Mo Chen, Zhengyuan Zhou, and Claire J. Tomlin

Abstract—A multiplayer reach-avoid game is a differential game 2 between an attacking team with  $N_A$  attackers and a defending 3 team with  $N_D$  defenders playing on a compact domain with 4 obstacles. The attacking team aims to send M of the  $N_A$  attackers 5 to some target location, while the defending team aims to prevent 6 that by capturing attackers or indefinitely delaying attackers from 7 reaching the target. Although the analysis of this game plays an 8 important role in many applications, the optimal solution to this 9 game is computationally intractable when  $N_A > 1$  or  $N_D > 1$ . 10 In this paper, we present two approaches for the  $N_A=N_D=1$ 11 case to determine pairwise outcomes, and a graph theoretic 12 maximum matching approach to merge these pairwise outcomes 13 for an  $N_A, N_D > 1$  solution that provides guarantees on the 14 performance of the defending team. We will show that the 15 four-dimensional Hamilton-Jacobi-Isaacs approach allows for 16 real-time updates to the maximum matching, and that the two-17 dimensional "path defense" approach is considerably more scal-18 able with the number of players while maintaining defender 19 performance guarantees.

20 Index Terms—Author, please supply index terms/keywords for 21 your paper. To download the IEEE Taxonomy go to http://www. 22 ieee.org/documents/taxonomy\_v101.pdf.

#### 23 I. Introduction

Multiplayer reach-avoid games are differential games between two adversarial teams of cooperative players playing on a compact domain 26 with obstacles. The "attacking team" aims to send as many team 27 members, called "attackers," to some target set as quickly as possible. 28 The "defending team" seeks to delay or prevent the attacking team 29 from doing so by attempting to capture the attackers. Such differential 30 games have been studied extensively [1], [2] and are also powerful 31 theoretical tools for analyzing realistic situations in robotics, aircraft 32 control, security, and other domains [3]–[5].

The multiplayer reach-avoid game is difficult to analyze because 34 the two teams have conflicting and asymmetric goals, while complex 35 cooperation within each team may exist. In addition, optimal solutions 36 are impossible to compute using traditional dynamic programming 37 approaches due to the intrinsic high dimensionality of the joint state space. Previously, in [6], where a team of defenders assumes that the 39 attackers move toward their target in straight lines, a mixed-integer 40 linear programming approach was used. [7] assumes that the attackers

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use a linear feedback control law, and a mixed integer linear program 41 was then relaxed into linear program. In complex pursuit-evasion 42 games where players may change roles over time, a nonlinear model- 43 predictive control [8] approach has been investigated. Approximate 44 dynamic programming [9] has also been used to analyze reach-avoid 45 games.

Although the above techniques provide some useful insight, they 47 only work well when strong assumptions are made or when accurate 48 models of the opposing team can be obtained. To solve general reach- 49 avoid games, the Hamilton-Jacobi-Isaacs (HJI) approach [10] is ideal 50 when the game is low-dimensional. The approach involves solving an 51 HJI partial differential equation (PDE) in the joint state space of the 52 players to compute a reach-avoid set, which partitions the players' joint 53 state space into a winning region for the defending team and one for the 54 attacking team. The optimal strategies can then be extracted from the 55 gradient of the solution. This approach is particularly useful because 56 of the numerical tools [11]-[13] available, and has been able to solve 57 several practical problems [2], [11], [14]. The HJI approach can be 58 applied to a large variety of player dynamics and does not explicitly 59 assume any control strategy or prediction models for the players. 60 However, the approach cannot be directly applied to our multiplayer 61 reach-avoid game because its complexity scales exponentially with the 62 number of players, making the approach only tractable for the two- 63 player game. Thus, complexity-optimality trade-offs must be made.

For the two-player reach-avoid game, we first present the two-player 65 HJI solution [2], which computes a 4-D reach-avoid set that determines 66 which player wins the game assuming both players use the closed-67 loop optimal control strategy. Next, we propose the "path defense" 68 approximation to the HJI solution, in which the defenders utilize a 69 "semi-open-loop" control strategy. Here, we approximate 2-D slices 70 of the reach-avoid sets by solving 2-D Eikonal equations, and provide 71 guarantees for the defending team's performance.

For the multiplayer reach-avoid game, we propose to merge the 73  $N_A N_D$  pairwise outcomes using the graph theoretic maximum match-74 ing, which can be efficiently computed by known algorithms [15], 75 [16]. The maximum matching process incorporates cooperation among 76 defenders without introducing significant additional computation cost. 77 When players on each team have identical dynamics, only a single 78 HJI PDE needs to be solved to characterize all pairwise outcomes. 79 Furthermore, when applying maximum matching to the two-player 80 path defense solution, the computational complexity scales linearly 81 with the number of attackers, as opposed to quadratically with the total 82 number of players in the HJI approach.

#### II. REACH-AVOID PROBLEM

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## A. Multiplayer Reach-Avoid Game

Consider  $N_A+N_D$  players partitioned into the set of  $N_A$  attack-86 ers,  $\{P_{A_i}\}_{i=1}^{N_A}=\{P_{A_1},P_{A_2},\ldots,P_{A_{N_A}}\}$  and the set of  $N_D$  defend-87 ers,  $\{P_{D_i}\}_{i=1}^{N_D}=\{P_{D_1},\ldots,P_{D_{N_D}}\}$ , whose states are confined in a 88 bounded, open domain  $\Omega\subset\mathbb{R}^2$ . The domain  $\Omega$  is partitioned into  $\Omega=89$   $\Omega_{\mathrm{free}}\cup\Omega_{\mathrm{obs}}$ , where  $\Omega_{\mathrm{free}}$  is a compact set representing the free space 90 in which the players can move, while  $\Omega_{\mathrm{obs}}=\Omega\setminus\Omega_{\mathrm{free}}$  corresponds 91 to obstacles in the domain.

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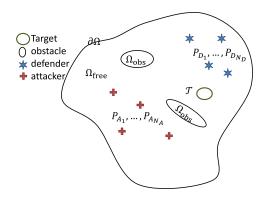


Fig. 1. Components of a multiplayer reach-avoid game.

93 Let  $x_{A_i}, x_{D_j} \in \mathbb{R}^2$  denote the state of players  $P_{A_i}$  and  $P_{D_j}$ , 94 respectively. Then given initial conditions  $x_{A_i}^0 \in \Omega_{\text{free}}, i=1,2,\ldots,$  95  $N_A, x_{D_i}^0 \in \Omega_{\text{free}}, i=1,2,\ldots,N_D$ , we assume the dynamics of the 96 players to be defined by the following decoupled system for  $t \geq 0$ :

$$\dot{x}_{A_i}(t) = v_{A_i} a_i(t), \ x_{A_i}(0) = x_{A_i}^0, i = 1, 2, \dots, N_A$$

$$\dot{x}_{D_i}(t) = v_{D_i} d_i(t), \ x_{D_i}(0) = x_{D_i}^0, i = 1, 2, \dots, N_D$$
(1)

97 where  $v_{A_i}, v_{D_i}$  denote maximum speeds for  $P_{A_i}$  and  $P_{D_i}$  respectively, and  $a_i, d_i$  denote controls of  $P_{A_i}$  and  $P_{D_i}$  respectively. 99 We assume that  $a_i, d_i$  are drawn from the set  $\Sigma = \{\sigma: [0, \infty) \rightarrow 100 \ \overline{B}_2 | \sigma$  is measurable}, where  $\overline{B}_2$  denotes the closed unit disk in 101  $\mathbb{R}^2$ . We also constrain the players to remain within  $\Omega_{\text{free}}$  for all 102 time. Denote the joint state of all players by  $\mathbf{x} = (\mathbf{x}_A, \mathbf{x}_D)$  where 103  $\mathbf{x}_A = (x_{A_1}, \dots x_{A_{N_A}})$  is the attacker joint state  $\{P_{A_i}\}_{i=1}^{N_A}$ , and  $\mathbf{x}_D = 104 \ (x_{D_1}, \dots, x_{D_{N_D}})$  is the defender joint state  $\{P_{D_i}\}_{i=1}^{N_D}$ .

The attacking team wins whenever M of the  $N_A$  attackers reach 106 some target set without being captured by the defenders; M is pre-107 specified with  $0 < M \le N_A$ . The target set is denoted  $\mathcal{T} \subset \Omega_{\mathrm{free}}$  and 108 is compact. The defending team wins if it can prevent the attacking 109 team from winning by capturing or indefinitely delaying  $N_A - M + 1$  110 attackers from reaching  $\mathcal{T}$ . An illustration of the game setup is shown 111 in Fig. 1.

112 Let  $\mathcal{C}_{ij} = \{\mathbf{x} \in \Omega^{N_A+N_D} | \|x_{A_i} - x_{D_j}\|_2 \leq R_C\}$  denote the cap-113 ture set.  $P_{A_i}$  is captured by  $P_{D_j}$  if  $P_{A_i}$ 's position is within a distance 114  $R_C$  of  $P_{D_j}$ 's position.

- In this paper, we address the following problems:
- 117 1) Given  $\mathbf{x}^0$ ,  $\mathcal{T}$ , and some fixed integer  $M, 0 < M \le N_A$ , can the attacking team win?
- 119 2) More generally, given  $\mathbf{x}^0$  and  $\mathcal{T}$ , how many attackers can the defending team prevent from reaching the target?

## 121 B. Two-Player Reach-Avoid Game

We will answer the above questions about the  $N_A$  versus  $N_D$  reach-123 avoid game by using the solution to the two-player 1 versus 1 game 124 as a building block. In the two-player game, we denote the attacker 125  $P_A$ , the defender  $P_D$ , their states  $x_A$ ,  $x_D$ , and their initial conditions 126  $x_A^0$ ,  $x_D^0$ . Their dynamics are

$$\dot{x}_A(t) = v_A a(t), \ x_A(0) = x_A^0$$

$$\dot{x}_D(t) = v_D d(t), \ x_D(0) = x_D^0.$$
(2)

127 The players' joint state becomes  $\mathbf{x} = (x_A, x_D)$ , and their joint 128 initial condition becomes  $\mathbf{x}^0 = (x_A^0, x_D^0)$ . The capture set becomes 129 simply  $\mathcal{C} = \{(x_A, x_D) \in \Omega^2 | ||x_A - x_D||_2 \leq R_C\}$ .

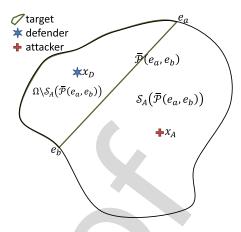


Fig. 2. Components of a path defense game.

 $P_A$  wins if it reaches the target  $\mathcal{T}$  without being captured by  $P_D$ .  $P_D$  130 wins if it can prevent  $P_A$  from winning by capturing  $P_A$  or indefinitely 131 delaying  $P_A$  from reaching  $\mathcal{T}$ . For the two-player reach-avoid game, 132 we seek to answer the following:

- 1) Given  $\mathbf{x}^0$  and  $\mathcal{T}$ , is the defender guaranteed to win?
- 2) More generally, given  $x_A$  and  $\mathcal{T}$ , what is the set of initial 136 positions from which the defender is guaranteed to win?

The HJI approach for solving differential games is outlined in [2], 139 [11], and [17]. The optimal joint closed-loop control strategies for 140 the attacker and the defender in a two-player reach-avoid game can 141 be obtained by solving a 4-D HJI PDE. This solution allows us to 142 determine whether the defender will win against the attacker in a 143 1 versus 1 setting.

In the two-player game, the attacker aims to reach  $\mathcal{T}$  while 145 avoiding  $\mathcal{C}$ . Both players also avoid  $\Omega_{\rm obs}$ . In particular, the defender 146 wins if the attacker is in  $\Omega_{\rm obs}$ , and vice versa. Therefore, we define the 147 terminal set and avoid set to be

$$R = \left\{ \mathbf{x} \in \Omega^2 | x_A \in \mathcal{T} \right\} \cup \left\{ \mathbf{x} \in \Omega^2 | x_D \in \Omega_{\text{obs}} \right\}$$
$$A = \mathcal{C} \cup \left\{ \mathbf{x} \in \Omega^2 | x_A \in \Omega_{\text{obs}} \right\}. \tag{3}$$

Given (3), we can define the corresponding implicit surface func- 149 tions  $\phi_R, \phi_A$  required for solving the HJI PDE. Since  $\Omega \subset \mathbb{R}^2$ , 150 the result is  $\mathcal{RA}_{\infty}(R,A) \in \mathbb{R}^4$ , a 4-D reach-avoid set. If  $\mathbf{x}^0 \in 151$   $\mathcal{RA}_{\infty}(R,A)$ , then the attacker is guaranteed to win the game by using 152 the optimal control *even if* the defender is also using the optimal 153 control; if  $\mathbf{x}^0 \notin \mathcal{RA}_{\infty}(R,A)$ , then the defender is guaranteed to win 154 the game by using the optimal control *even if* the attacker is also using 155 the optimal control.

## IV. PATH DEFENSE SOLUTION TO THE 1 VERSUS 1 GAME 157

We approximate 2-D slices of the 4-D reach-avoid set (or simply 158 "2-D slices") in the path defense approach. Each slice will be taken 159 at an attacker position. Here, we will assume that the defender is not 160 slower than the attacker:  $v_A \le v_D$ .

#### A. Path Defense Game 162

The *Path Defense Game* is a two-player reach-avoid game in which 163 the boundary of the target set is the shortest path between two points on 164  $\partial\Omega$ , and the target set is on one side of that shortest path (Fig. 2). We 165

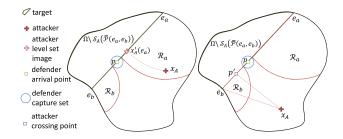


Fig. 3. (Left) If the attacker is in  $\mathcal{R}_a \cup \mathcal{R}_b$  and moves toward  $e_a$ , then the attacker will be able to reach  $e_a$  without being captured. (Right) If the attacker is not in  $\mathcal{R}_a \cup \mathcal{R}_b$ , there is no point on the path  $p' \in \bar{\mathcal{P}}(e_a, e_b)$  that the can be reached without being captured.

166 denote the target set as  $\mathcal{T} = \Omega \setminus \mathcal{S}_A(\bar{\mathcal{P}}(e_a, e_b))$  for two given points 167 on the boundary  $e_a,\ e_b.\ \mathcal{S}_A(\bar{\mathcal{P}}(e_a,e_b))$  and  $\bar{\mathcal{P}}(e_a,e_b)$  are defined

Definition 1—Path of Defense: A path of defense,  $\bar{P}(e_a, e_b)$ , is the 170 shortest path between two boundary points  $e_a, e_b \in \partial \Omega$ .  $e_a$  and  $e_b$  are 171 called the **anchor points** of path  $\bar{\mathcal{P}}(e_a, e_b)$ .

Denote the shortest path between any two points  $x, y \in \Omega_{\text{free}}$  to 173 be  $\mathcal{P}(x,y)$ , with length dist(x,y), and requiring the attacker and 174 defender durations of  $t_A(x,y)$ ,  $t_D(x,y)$  to traverse, respectively. We 175 will also use dist  $(\cdot, \cdot)$  with one or both arguments being sets in  $\Omega$  to 176 denote the shortest distance between the arguments.

Definition 2-Attacker's Side of the Path: A path of defense 178  $\bar{\mathcal{P}}(e_a, e_b)$  partitions the domain  $\Omega$  into two regions. Define  $\mathcal{S}_A(\bar{\mathcal{P}}(e_a, e_b))$ 179  $(e_b)$ ) to be the region that contains the attacker, not including points 180 on the path  $\bar{P}(e_a, e_b)$ . The attacker seeks to reach the target set 181  $\mathcal{T} = \Omega \setminus \mathcal{S}_A(\bar{\mathcal{P}}(e_a, e_b)).$ 

## 182 B. Solving the Path Defense Game

A path defense game can be directly solved by computing a 184 4-D reach-avoid set. Since the direct solution is time- and memory-185 intensive, we propose an efficient approximation of 2-D slices that is 186 conservative toward the defender.

Definition 3—Defendable Path: Given  $\mathbf{x}^0 = (x_A^0, x_D^0)$ , a path 188  $\bar{P}(e_a, e_b)$  is defendable if, regardless of the attacker's actions, the 189 defender has a control function  $d(\cdot)$  to prevent the attacker from 190 reaching  $\mathcal{P}(e_a, e_b)$  without being captured.

Definition 4—Strongly Defendable Path:  $\bar{P}(e_a, e_b)$  is strongly de-192 fendable if, regardless of the attacker's actions, the defender has a 193 control function  $d(\cdot)$  to reach  $\bar{\mathcal{P}}(e_a, e_b)$  after finite time and prevent 194 the attacker from reaching  $\bar{P}(e_a, e_b)$ .

Checking whether a path  $\bar{\mathcal{P}}(e_a,e_b)$  is defendable involves a 4-D 196 reach-avoid set calculation, so instead we check whether a path 197  $\mathcal{P}(e_a, e_b)$  is strongly defendable. The following definitions lead to our 198 first lemma which describes how to determine strong defendability us-199 ing 2-D distance calculations; the definitions and lemma are illustrated 200 in Fig. 3.

Definition 5-Attacker Level Set Image: Given attacker position 202  $x_A(t)$ , define the attacker level set image with respect to anchor point 203  $e_a$  to be  $x'_A(t; e_a) = \{x \in \bar{\mathcal{P}}(e_a, e_b) : t_A(x, e_a) = t_A(x_A(t), e_a)\}.$ 204  $x_A'$  is the unique point on  $\bar{\mathcal{P}}(e_a,e_b)$  such that  $t_A(x_A',e_a)=$ 205  $t_A(x_A, e_a)$ . Define  $x'_A(t; e_b)$  similarly by replacing  $e_a$  with  $e_b$ . For 206 convenience, we sometimes omit the time argument and write  $x'_A(e_a)$ . Proposition 1:  $\operatorname{dist}(x'_A(e_b), e_a) \leq \operatorname{dist}(x'_A(e_a), e_a)$ .

Proof: First note that

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$$\begin{aligned} \operatorname{dist}\left(e_{a}, e_{b}\right) &\leq \operatorname{dist}\left(x_{A}, e_{a}\right) + \operatorname{dist}\left(x_{A}, e_{b}\right) \\ &= \operatorname{dist}\left(x_{A}^{\prime}(e_{a}), e_{a}\right) + \operatorname{dist}\left(x_{A}^{\prime}(e_{b}), e_{b}\right). \end{aligned}$$

Then, since the left-hand side is given by  $dist(e_a, e_b) = dist(e_a, 209)$  $x'_A(e_b)$ ) + dist  $(x'_A(e_b), e_b)$ , the result follows.

Definition 6—Capture Set: Define the capture set to be  $D_C(y,t) = 211$  $\{x|||x-y(t)||_2 \leq R_C\}$ . We will drop the second argument of  $D_C$  212 when y does not depend on time.

Remark 1: Given  $\bar{P}(e_a, e_b)$ , suppose the attacker level set image is 214 within defender's capture set at some time s

$$x'_{A}(s; e_{a}) \in D_{C}(x_{D}, s) \text{ (or } x'_{A}(s; e_{b}) \in D_{C}(x_{D}, s)).$$

Then, there exists a control for the defender to keep the attacker level 216 set image within the capture radius of the defender thereafter

$$\begin{split} x_A'(t;e_a) &\in D_C(x_D,t) \forall \ t \geq s \\ &(\text{or } x_A'(t;e_b) \in D_C(x_D,t) \forall \ t \geq s) \,. \end{split}$$

This is because the attacker level set image can move at most as fast 218 as the attacker, who is not faster than the defender.

Definition 7—Regions Induced by Point p on Path: Given a point 220  $p \in \mathcal{P}(e_a, e_b)$ , define a region  $\mathcal{R}_a(p)$  associated with point p and 221 anchor point  $e_a$  as follows:

$$\mathcal{R}_a(p) = \{x : \operatorname{dist}(x, e_a) \le \operatorname{dist}(D_C(p), e_a)\}. \tag{4}$$

Define  $\mathcal{R}_b(p)$  similarly by replacing  $e_a$  with  $e_b$ .

Lemma 1: Suppose  $x_D^0 = p \in \bar{\mathcal{P}}(e_a, e_b)$  and  $v_A = v_D$ . Then, 224  $\bar{\mathcal{P}}(e_a, e_b)$  is strongly defendable if and only if  $x_A^0$  is outside the region 225 induced by  $p: x_A^0 \in \Omega \setminus (\mathcal{R}_a \cup \mathcal{R}_b)$ .

*Proof:* See Fig. 3. Assume  $x_A^0 \notin \mathcal{T} = \Omega \setminus \mathcal{S}_A(\bar{\mathcal{P}}(e_a, e_b))$ ; oth- 227 erwise the attacker would start inside the target set.

First, we show that if  $x_A^0 \in \mathcal{R}_a \cup \mathcal{R}_b$ , then the attacker can reach 229  $e_a$  or  $e_b$  and hence  $\Omega \setminus \mathcal{S}_A(\bar{\mathcal{P}}(e_a, e_b))$  without being captured. 230 Without loss of generality (WLOG), suppose  $x_A^0 \in \mathcal{R}_a$ . To cap- 231 ture the attacker, the defender's capture set must contain  $x'_A(e_a)$  232 or  $x'_A(e_b)$  at some time t. By Definition 7, we have dist  $(x^0_A, 233)$  $(e_a) < \text{dist}(D_C(p), e_a), \text{ so } t_A(x_A'(e_a), e_a) < t_D(D_C(p), e_a).$  By 234 Proposition 1, dist  $(x'_A(e_b), e_a) \leq \text{dist}(x'_A(e_a), e_a)$ , so it suffices to 235 show that the defender's capture set cannot reach  $x'_{A}(e_a)$  before the 236 attacker reaches  $e_a$ .

If the attacker moves toward  $e_a$  along  $\mathcal{P}(x_A^0, e_a)$  with maximum 238 speed, then  $x'_A(e_a)$  will move toward  $e_a$  along  $\mathcal{P}(x'_A(e_a), e_a)$  at the 239 same speed. Since  $t_A(x_A, e_a) = t_A(x'_A(e_a), e_a) < t_D(D_C(p), e_a)$ , 240  $x_A$  will reach  $e_a$  before the defender capture set  $D_C(x_D,t)$  does.

Next we show, by contradiction, that if  $x_A \notin \mathcal{R}_a \cup \mathcal{R}_b$ , then the 242 attacker cannot reach  $\Omega \setminus \mathcal{S}_A(\bar{\mathcal{P}}(e_a,e_b))$  without being captured. 243 Suppose  $P_A$  will reach some point p' before  $D_C(P_D, t)$  does,i.e., 244  $\operatorname{dist}(x_A^0, p\prime) < \operatorname{dist}(D_C(x_D^0), p\prime) = \operatorname{dist}(D_C(p), p\prime)$ . WLOG, assume 245  $p' \in \mathcal{P}(p, e_b)$ , and note that dist  $(D_C(p), e_b) < \text{dist}(x_A^0, e_b)$ , since 246 the attacker is not in  $\mathcal{R}_b$ . Starting with the definition of the shortest 247 path, we have

$$\begin{split} \operatorname{dist}\left(x_{A}^{0},e_{b}\right) & \leq \operatorname{dist}\left(x_{A}^{0},p'\right) + \operatorname{dist}\left(p\prime,e_{b}\right) \\ & < \operatorname{dist}\left(D_{C}(p),p\prime\right) + \operatorname{dist}\left(p\prime,e_{b}\right) \\ & = \operatorname{dist}\left(D_{C}(p),e_{b}\right) \\ \operatorname{dist}\left(x_{A}^{0},e_{b}\right) & < \operatorname{dist}\left(x_{A}^{0},e_{b}\right) \; (\operatorname{since}\,x_{A}^{0} \not\in \mathcal{R}_{a}). \end{split} \tag{5}$$

This is a contradiction. Therefore, the attacker cannot cross any point 249 p' on  $\bar{\mathcal{P}}(e_a, e_b)$  without being captured.

If  $v_A < v_D$ ,  $P_A$  being outside of  $\mathcal{R}_a \cup \mathcal{R}_b$  becomes a sufficient 251 condition for the strong defendability of  $\bar{\mathcal{P}}(e_a, e_b)$ .

In general,  $x_D^0$  may not be on  $\bar{\mathcal{P}}(e_a, e_b)$ . In this case, if the 253 defender can arrive at p before the attacker moves into  $\mathcal{R}_a(p) \cup \mathcal{R}_b(p)$ , 254 then  $\bar{\mathcal{P}}(e_a, e_b)$  is strongly defendable. Thus, given  $\mathbf{x}^0 = (x_A^0, x_D^0)$ , 255

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256 we may naively check whether a path  $\bar{\mathcal{P}}(e_a,e_b)$  is strongly de-257 fendable by checking whether there exists some  $p \in \bar{\mathcal{P}}(e_a,e_b)$  such 258 that  $t_D(x_D^0,p) \leq t_A(x_A^0,\mathcal{R}_a(p) \cup \mathcal{R}_b(p))$ . If so, then  $\bar{\mathcal{P}}(e_a,e_b)$  is 259 strongly defendable. The next lemma shows that it is necessary and 260 sufficient to check whether *one* special point,  $p^* \in \bar{\mathcal{P}}(e_a,e_b)$ , can be 261 the first arrival point for strongly defending  $\bar{\mathcal{P}}(e_a,e_b)$ .

262 Remark 2: Given  $p \in \overline{\mathcal{P}}(e_a, e_b)$ ,  $\operatorname{dist}(x_A^0, \mathcal{R}_a(p)) = \operatorname{dist}(x_A^0, e_b)$  =  $\operatorname{dist}(D_C(p), e_a)$ . Similarly,  $\operatorname{dist}(x_A^0, \mathcal{R}_b(p)) = \operatorname{dist}(x_A^0, e_b)$  = 264  $\operatorname{dist}(D_C(p), e_b)$ .

265 Lemma 2: Define  $p^* \in \bar{\mathcal{P}}(e_a, e_b)$  such that  $t_A(x_A^0, \mathcal{R}_a) =$  266  $t_A(x_A^0, \mathcal{R}_b)$ . Then,  $\bar{\mathcal{P}}(e_a, e_b)$  is strongly defendable if and only if the 267 defender can defend  $\bar{\mathcal{P}}(e_a, e_b)$  by first going to  $p^*$ .

*Proof:* One direction is clear by definition.

269 We now show the other direction's contrapositive: if the defender 270 cannot defend  $\bar{\mathcal{P}}(e_a,e_b)$  by first going to  $p^*$ , then  $\bar{\mathcal{P}}(e_a,e_b)$  is not 271 strongly defendable. Equivalently, we show that if choosing  $p^*$  as the 272 first entry point does not allow the defender to defend  $\bar{\mathcal{P}}(e_a,e_b)$ , then 273 no other entry point does.

Suppose that the defender cannot defend  $\bar{\mathcal{P}}(e_a,e_b)$  by choosing  $p^*$  275 as the first entry point, but can defend  $\bar{\mathcal{P}}(e_a,e_b)$  by choosing another 276 entry point p'. WLOG, assume dist  $(D_C(p^*),e_a)>$  dist  $(D_C(p'),e_a)$ . 277 This assumption moves p' further away from  $e_a$  than  $p^*$ , causing  $\mathcal{R}_a$  278 to move closer to  $x_A^0$ . Starting with Remark 2, we have

$$\operatorname{dist}\left(x_{A}^{0}, \mathcal{R}_{a}(p^{*})\right) = \operatorname{dist}\left(x_{A}^{0}, e_{a}\right) - \operatorname{dist}\left(D_{C}(p^{*}), e_{a}\right)$$

$$t_{A}\left(x_{A}^{0}, \mathcal{R}_{a}(p^{*})\right) = t_{A}\left(x_{A}^{0}, e_{a}\right) - t_{A}\left(D_{C}(p^{*}), e_{a}\right). \tag{6}$$

279 Similarly, for the point p', we have

$$\operatorname{dist}(x_A^0, \mathcal{R}_a(p')) = \operatorname{dist}(x_A^0, e_a) - \operatorname{dist}(D_C(p'), e_a)$$

$$t_A(x_A^0, \mathcal{R}_a(p')) = t_A(x_A^0, e_a) - t_A(D_C(p'), e_a). \tag{7}$$

Then, subtracting the above two equations, we see that the attacker 281 can get to  $\mathcal{R}_a$  sooner by the following amount:

$$t_A\left(x_A^0, \mathcal{R}_a(p^*)\right) - t_A\left(x_A^0, \mathcal{R}_a(p^{\prime})\right)$$

$$= t_A\left(D_C(p^{\prime}), e_a\right) - t_A\left(D_C(p^*), e_a\right)$$

$$= t_A\left(p^{\prime}, p^*\right) \ge t_D(p^{\prime}, p^*). \tag{8}$$

We now show that the defender can get to p' sooner than to  $p^*$  by 283 less than the amount  $t_D(p',p^*)$ , and in effect "gains less time" than 284 the attacker does by going to p'. We assume that p' is closer to the 285 defender than  $p^*$  is (otherwise the defender "loses time" by going to 286 p'). By the triangle inequality, we have

$$\operatorname{dist} \left( x_{D}^{0}, p^{*} \right) \leq \operatorname{dist} \left( x_{D}^{0}, p \prime \right) + \operatorname{dist} \left( p \prime, p^{*} \right)$$
$$\operatorname{dist} \left( x_{D}^{0}, p^{*} \right) - \operatorname{dist} \left( x_{D}^{0}, p \prime \right) \leq \operatorname{dist} \left( p \prime, p^{*} \right)$$
$$t_{D} \left( x_{D}^{0}, p^{*} \right) - t_{D} \left( x_{D}^{0}, p^{\prime} \right) \leq t_{D} (p \prime, p^{*}). \tag{9}$$

287

Lemmas 1 and 2 give a simple algorithm to compute, given  $x_A^0$ , the 289 region that the defender must be in for a path of defense  $\bar{\mathcal{P}}(e_a,e_b)$  to 390 be strongly defendable:

- 292 1) Given  $e_a, e_b, x_A^0$ , compute  $p^*$  and  $\mathcal{R}_a(p^*), \mathcal{R}_b(p^*)$ .
- 293 2) If  $v_A = v_D$ , then  $\bar{\mathcal{P}}(e_a, e_b)$  is strongly defendable if and only if  $x_D^0 \in \mathcal{D}(e_a, e_b; x_A^0) = \{x : t_D(x, p^*) \le t_A(x_A^0, \mathcal{R}_a \cup \mathcal{R}_b)\}.$

295 The computations in this algorithm can be efficiently done by 296 solving a series of 2-D Eikonal equations by using a fast marching 297 level set method (FMM) [12], reducing our 4-D problem to 2-D. 298 Fig. 4 illustrates the proof of Lemma 2 and the defender winning 299 region  $\mathcal{D}$ .

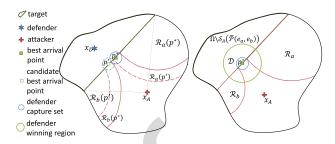


Fig. 4. (Left) If the defender cannot defend  $\bar{\mathcal{P}}(e_a,e_b)$  by first going to  $p^*$ , then the attacker cannot defend  $\bar{\mathcal{P}}(e_a,e_b)$  by going to any other point p. (Right) Defender winning region  $\mathcal{D}$ .

#### C. Path Defense Solution to the Reach-Avoid Game

The central idea in using path defense is that if the target set is 301 enclosed by some strongly defendable path for some  $e_a, e_b$ , then the 302 defender can win the game using the semi-open-loop strategy outlined 303 in this section, *even if* the attacker uses the optimal control. Checking 304 for strongly defendable paths adds more conservatism toward the 305 defender, but makes computation much more efficient.

Naively, one could fix  $e_a$ , then search all other anchor points  $e_b \in 307$   $\partial\Omega$  to find a defendable path. However, we can reduce the number 308 of paths that needs to be checked by only checking paths of defense 309  $\bar{\mathcal{P}}(e_a,e_b)$  that touch the target set. In a simply connected domain, 310 this reduction in the number of paths checked does not introduce any 311 additional conservatism.

If some strongly defendable path  $\bar{\mathcal{P}}(e_a,e_b)$  encloses the target set, 313 then the defender's strategy would be to first go to  $p^* \in \bar{\mathcal{P}}(e_a,e_b)$  314 (an open-loop strategy), then move toward  $x_A'(e_a)$  or  $x_A'(e_b)$  until 315 the level set image is captured (a closed-loop strategy). Finally, the 316 defender can simply track the captured level set image (a closed-loop 317 strategy). This is a "semi-open-loop" strategy. The following algorithm 318 approximates a 2-D slice conservatively toward the defender:

Algorithm 1: Given attacker position, 320

- 1) Choose some point  $e_a \in \partial \Omega$ , which defines  $e_b$  to create a path 322 of defense  $\bar{\mathcal{P}}(e_a, e_b)$  that touches the target  $\mathcal{T}$ .
- 2) Repeat step 1 for a desired set of points  $e_a \in \partial \Omega$ .
- 3) For some particular  $\mathcal{P}(e_a, e_b)$ , determine the defender winning 325 region  $\mathcal{D}(e_a, e_b; x_A^0)$ .
- 4) Repeat step 3 for all the paths created in steps 1 and 2. 327
- 5) The union  $\bigcup_{e_a} \mathcal{D}(e_a, e_b; x_A^0)$  gives the approximate 2-D slice, 328 representing the conservative winning region for the defender in 329 the two-player reach-avoid game.

## V. From Two-Player to Multiplayer 331

#### A. Maximum Matching

We piece together the outcomes of all attacker–defender pairs using 333 maximum matching as follows:

Algorithm 2:

- 1) Construct a bipartite graph with two sets of nodes  $\{P_{A_i}\}_{i=1}^{N_A}$ , 337  $\{P_{D_i}\}_{i=1}^{N_D}$ . Each node represents a player.
- 2) For all i, j, draw an edge between  $P_{D_i}$  and  $P_{A_j}$  if  $P_{D_i}$  wins 339 against  $P_{A_j}$  in a two-player reach-avoid game.
- Run any matching algorithm (e.g., [15], [16]) to find a maximum 341 matching in the graph.
   342

After finding a maximum matching, we can guarantee an upper 343 bound on the number of attackers that is be able to reach the target. If 344 the maximum matching is of size m, then the defending team would be 345

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Fig. 5. Illustration of using maximum matching to conservatively approximate the multiplayer reach-avoid game.

346 able to prevent at least m attackers from reaching the target, and thus 347  $N_A - m$  is an upper bound on the number of attackers that can reach 348 the target. The maximum matching approach is illustrated in Fig. 5.

### 349 B. Time-Varying Defender-Attacker Pairings

With the next algorithm, the bipartite graph and its corresponding 351 maximum matching can be updated, potentially in real time, as the 352 players change positions during the game:

Algorithm 3: 353

361

- 355 1) Given each  $x_{D_i}$  and each  $x_{A_i}$ , determine whether  $P_{A_i}$  can win against  $P_{D_i}$  for all i, j. 356
- 357 2) Assign a defender to each attacker that is part of a maximum 358 matching.
- 3) For a short duration  $\Delta$ , apply a winning control input and 359 360 compute the resulting trajectory for each defender that is part of the maximum matching. For the rest of the defenders and for all 362 attackers, compute the trajectories assuming some (any) control 363 function.
- 364 4) Update the player positions after the duration  $\Delta$  and repeat 365 steps 1 to 3 with the new player positions.

As  $\Delta \to 0$ , the above procedure continuously computes a bipartite 366 367 graph and its maximum matching. As long as each defender uses 368 a winning control input against the paired-up attacker, the size of 369 maximum matching can never decrease.

#### 370 C. Application to the Two-Player HJI Solution

In general, solving  $N_A N_D$  4-D HJI PDEs gives us the pairwise 372 outcomes between every attacker-defender pair. The computation time 373 required is thus  $CN_AN_D$ , where C is the time required to solve 374 a single 4-D HJI PDE. The pairwise outcomes can then be merged 375 together to approximate the  $N_A$  versus  $N_D$  game. In the case where 376 each team has a single maximum speed, solving one 4-D HJI PDE 377 would characterize all pairwise outcomes.

Since the solution to the 4-D HJI PDE characterizes pairwise 379 outcomes based on any attacker-defender joint-state, it allows for real-380 time updates of the maximum matching. As players move to new 381 positions, the pairwise outcome can be updated by simply checking 382 whether  $(x_{A_i}, x_{D_j})$  is in  $\mathcal{RA}_{\infty}(R, A)$ .

#### 383 D. Application to the Two-Player Path Defense Solution

To use the pairwise outcomes determined by the path defense 385 approach for approximating the solution to the multiplayer game, we 386 add the following step to Algorithm 1:

388 6) Repeat steps 3 to 5 for every attacker position.

For a given domain, set of obstacles, and target set, steps 1 and 2 in 390 Algorithm 1 only need to be performed once, regardless of the number 391 of players. In step 3, the speeds of defenders come in only through a 392 single distance calculation from  $p^*$ , which only needs to be done once 393 per attacker position. Therefore, the total computation time required is

on the order of  $C_1 + C_2 N_A$ , where  $C_1$  is the time required for steps 1 394 and 2,  $C_2$  is the time required for steps 3 to 5.

### E. Defender Cooperation

One of the strengths of the maximum matching approach is its 397 simplicity in the way cooperation among the defenders is incorporated 398 from pairwise outcomes. More specifically, cooperation is incorpo- 399 rated using the knowledge of the strategy of each teammate, and the 400 knowledge of which attackers each teammate can win against in a 401 1 versus 1 setting.

The knowledge of the strategy of each teammate is incorporated 403 in the following way. When the pairwise outcomes for each defender 404 is computed, a particular defender strategy used. The strategy of each 405 defender is then used to compute pairwise outcomes, which are used in 406 the maximum matching process. Each defender may use the optimal 407 closed-loop strategy given by the two-player HJI solution, the semi- 408 open-loop strategy given by the two-player path defense solution, 409 or even another strategy that is not described in this paper. In fact, 410 different defenders may use a different strategy.

As already mentioned, all of the information about the strategy of 412 each defender is used to compute the pairwise outcomes. Since each 413 pairwise outcome specifies a winning region for the corresponding 414 defender, each defender can be guaranteed to win against a set of 415 attackers in a 1 versus 1 setting. The set of attackers against which 416 each defender can win is then used to construct the bipartite graph 417 on which maximum matching is performed. While executing the joint 418 defense strategy as a team, each defender simply needs to execute its 419 pairwise defense strategy against the attacker to which the defender is 420 assigned.

The maximum matching process optimally combines the informa- 422 tion about teammates' strategies and competence to derive a joint 423 strategy to prevent as many attackers from reaching the target as 424 possible. The size of the maximum matching then guarantees an upper 425 bound on the number of attackers that can reach the target. To our 426 knowledge, no other method can synthesize a joint defender control 427 strategy that can provide such a guarantee in a multiplayer game. 428

#### VI. NUMERICAL RESULTS 429

We use a 4 versus 4 example to illustrate our methods. The game is 430 played on a square domain with obstacles. Defenders have a capture 431 radius of 0.1 units, and all players have the same maximum speed. 432 Computations were done on a laptop with a Core i7-2640M processor 433 with 4 GB of memory. 434

Fig. 6 shows the results of solving the corresponding 4-D HJI PDE 436 in blue. Computing the 4-D reach-avoid set on a grid with 45 points in 437 each dimension took approximately 30 min. All players have the same 438 maximum speed, so only a single 4-D HJI PDE needed to be solved. 439 To visualize the 4-D reach-avoid set, we take 2-D slices of the 4-D 440 reach-avoid set sliced at each attacker's position.

Fig. 7 shows the bipartite graph and maximum matching obtained 442 from the pairwise outcomes. The maximum matching is of size 4. This 443 guarantees that if each defender plays optimally against the attacker 444 matched by the maximum matching, then no attacker will be able to 445 reach the target. 446

## B. Path Defense Formulation

Fig. 6 shows, in red, the results of using the path defense approach 448 to compute conservative approximations of the 4-D reach-avoid set 449 sliced at various attacker positions. 450

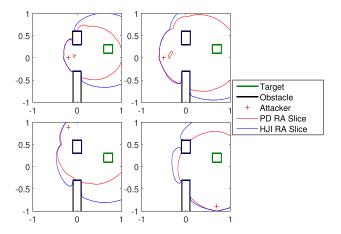


Fig. 6. Reach-avoid slices computed using the HJI approach and the path defense approach.

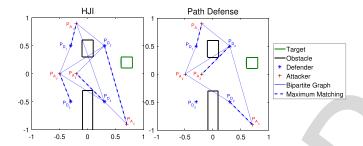


Fig. 7. Merging pairwise outcomes with maximum matching.

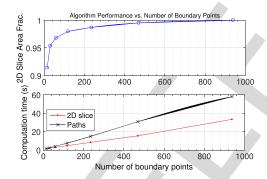


Fig. 8. Performance of the Path Defense Solution.

451 Fig. 7 shows the bipartite graph and maximum matching resulting 452 from the pairwise outcomes. In this case, the maximum matching is of 453 size 3. This guarantees that if each defender plays against the attacker 454 matched by the maximum matching using the semi-open-loop strategy, 455 then *at most* 1 attacker will be able to reach the target.

Computations were done on a  $200 \times 200$  grid, and 937 paths were 457 used to compute the results in Fig. 6. Computation time varies with the 458 number of paths we chose in steps 1 and 2 in Algorithm 1. Taking the 459 union of the defender winning regions from more paths will give a less 460 conservative result, but requires more computation time. A summary 461 of the performance is shown in Fig. 8. With 937 paths, the computation 462 of paths took approximately 60 s, and the computation of the 2-D 463 slice given the set of paths took approximately 30 s. However, very 464 few paths are needed to approximate a 2-D slice: Even with as few as 465 30 paths, the computed 2-D slice covers more than 95% of the area of 466 the 2-D slice computed using 937 paths. This reduces the computation

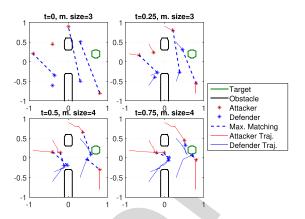


Fig. 9. Increasing maximum matching size over time.

time of the paths to 2.5 s, and the computation time of the 2-D slices 467 given the paths to 2.1 s.

#### C. Defender Cooperation

ement of cooperation among the defenders, we 470

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To highlight the element of cooperation among the defenders, we 470 examine Fig. 7 more closely. For the maximum matching results from 471 the two-player HJI solutions (left subfigure), we see that the maximum 472 matching creates the pairs  $(P_{D_1}, P_{A_1}), (P_{D_2}, P_{A_4}), (P_{D_3}, P_{A_2})$ , and 473  $(P_{D_4}, P_{A_3})$ . In general, such a pairing is not intuitively obvious. 474 For example, it is not obvious, without knowledge of the pairwise 475 outcomes, that  $P_{D_1}$  can win against  $P_{A_1}$  in a 1 versus 1 setting. If one 476 were not sure whether  $P_{D_1}$  can win against  $P_{A_1}$ , then  $(P_{D_2}, P_{A_1})$  477 may seem like a reasonable pair. However, if  $P_{D_2}$  defends against 478  $P_{A_1}$ , then  $P_{D_1}$  would defend against  $P_{A_2}$ , leaving  $P_{D_3}$  unable to find 479 an attacker that  $P_{D_3}$  can be guaranteed to win against to pair up with. 480 The same observations can be made in many of the other pairings in 481 both subfigures.

For the maximum matching results from the two-player path defense 483 solutions (right subfigure), a semi-open-loop strategy is used. In this 484 case, given the same initial conditions of the two teams, each defender 485 may only be guaranteed to successfully defend against fewer attackers 486 in a 1 versus 1 setting compared to when using the optimal closed-loop 487 strategy from the two-player HJI solution. Regardless of the strategy 488 that each defender uses, the maximum matching process can be applied 489 to obtain optimal defender-attacker pairs given the strategy used and 490 the set of attackers each defender can be guaranteed to win against in 491 a 1 versus 1 setting.

#### D. Real-Time Maximum Matching Updates

After determining all pairwise outcomes, pairwise outcomes of 494 any joint state of the attacker–defender pair are characterized by the 495 HJI approach. This allows for updates of the bipartite graph and its 496 maximum matching as the players play out the game in real time. 497 Fig. 9 shows the maximum matching at several time snapshots of a 498 4 versus 4 game. Each defender that is part of a maximum matching 499 plays optimally against the paired-up attacker, and the remaining 500 defender plays optimally against the closest attacker. The attackers' 501 strategy is to move toward the target along the shortest path while 502 steering clear of the obstacles by 0.125 units. The maximum matching 503 is updated every  $\Delta = 0.005$  s. At t = 0 and t = 0.2, the maximum 504 matching is of size 3, which guarantees that at most one attacker will 505 be able to reach the target. After t = 0.4, the maximum matching size 506 increases to 4, which guarantees that no attacker will be able to reach 507 the target.

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#### VII. CONCLUSION AND FUTURE WORK

A multiplayer reach-avoid game is numerically intractable to ana-511 lyze by directly solving the corresponding high-dimensional HJI PDE. 512 To address this, we presented a way to tie together pairwise outcomes 513 using maximum matching to approximate the solution to the full 514 multiplayer game, guaranteeing an upper bound on the number of 515 attackers that can reach the target. We also presented two approaches 516 for determining the pairwise outcomes. The HJI approach is compu-517 tationally more expensive, produces the optimal closed-loop control 518 strategy for each attacker—defender pair, and efficiently allows for real-519 time maximum updates. The path defense approach is conservative 520 toward the defender, performs computation on the state space of a 521 single player as opposed to the joint state space, and scales only 522 linearly in the number of attackers.

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## Multiplayer Reach-Avoid Games via Pairwise Outcomes

Mo Chen, Zhengyuan Zhou, and Claire J. Tomlin

Abstract—A multiplayer reach-avoid game is a differential game 2 between an attacking team with  $N_A$  attackers and a defending 3 team with  $N_D$  defenders playing on a compact domain with 4 obstacles. The attacking team aims to send M of the  $N_A$  attackers 5 to some target location, while the defending team aims to prevent 6 that by capturing attackers or indefinitely delaying attackers from 7 reaching the target. Although the analysis of this game plays an 8 important role in many applications, the optimal solution to this 9 game is computationally intractable when  $N_A > 1$  or  $N_D > 1$ . 10 In this paper, we present two approaches for the  $N_A=ar{N_D}=1$ 11 case to determine pairwise outcomes, and a graph theoretic 12 maximum matching approach to merge these pairwise outcomes 13 for an  $N_A, N_D > 1$  solution that provides guarantees on the 14 performance of the defending team. We will show that the 15 four-dimensional Hamilton-Jacobi-Isaacs approach allows for 16 real-time updates to the maximum matching, and that the two-17 dimensional "path defense" approach is considerably more scal-18 able with the number of players while maintaining defender 19 performance guarantees.

20 Index Terms—Author, please supply index terms/keywords for 21 your paper. To download the IEEE Taxonomy go to http://www. 22 ieee.org/documents/taxonomy\_v101.pdf.

#### 23 I. Introduction

Multiplayer reach-avoid games are differential games between two adversarial teams of cooperative players playing on a compact domain 26 with obstacles. The "attacking team" aims to send as many team 27 members, called "attackers," to some target set as quickly as possible. 28 The "defending team" seeks to delay or prevent the attacking team 29 from doing so by attempting to capture the attackers. Such differential 30 games have been studied extensively [1], [2] and are also powerful 31 theoretical tools for analyzing realistic situations in robotics, aircraft 32 control, security, and other domains [3]–[5].

The multiplayer reach-avoid game is difficult to analyze because 34 the two teams have conflicting and asymmetric goals, while complex 35 cooperation within each team may exist. In addition, optimal solutions 36 are impossible to compute using traditional dynamic programming 37 approaches due to the intrinsic high dimensionality of the joint state space. Previously, in [6], where a team of defenders assumes that the 39 attackers move toward their target in straight lines, a mixed-integer 40 linear programming approach was used. [7] assumes that the attackers

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use a linear feedback control law, and a mixed integer linear program 41 was then relaxed into linear program. In complex pursuit-evasion 42 games where players may change roles over time, a nonlinear model- 43 predictive control [8] approach has been investigated. Approximate 44 dynamic programming [9] has also been used to analyze reach-avoid 45 games.

Although the above techniques provide some useful insight, they 47 only work well when strong assumptions are made or when accurate 48 models of the opposing team can be obtained. To solve general reach- 49 avoid games, the Hamilton-Jacobi-Isaacs (HJI) approach [10] is ideal 50 when the game is low-dimensional. The approach involves solving an 51 HJI partial differential equation (PDE) in the joint state space of the 52 players to compute a reach-avoid set, which partitions the players' joint 53 state space into a winning region for the defending team and one for the 54 attacking team. The optimal strategies can then be extracted from the 55 gradient of the solution. This approach is particularly useful because 56 of the numerical tools [11]-[13] available, and has been able to solve 57 several practical problems [2], [11], [14]. The HJI approach can be 58 applied to a large variety of player dynamics and does not explicitly 59 assume any control strategy or prediction models for the players. 60 However, the approach cannot be directly applied to our multiplayer 61 reach-avoid game because its complexity scales exponentially with the 62 number of players, making the approach only tractable for the two- 63 player game. Thus, complexity-optimality trade-offs must be made.

For the two-player reach-avoid game, we first present the two-player 65 HJI solution [2], which computes a 4-D reach-avoid set that determines 66 which player wins the game assuming both players use the closed-67 loop optimal control strategy. Next, we propose the "path defense" 68 approximation to the HJI solution, in which the defenders utilize a 69 "semi-open-loop" control strategy. Here, we approximate 2-D slices 70 of the reach-avoid sets by solving 2-D Eikonal equations, and provide 71 guarantees for the defending team's performance.

For the multiplayer reach-avoid game, we propose to merge the 73  $N_A N_D$  pairwise outcomes using the graph theoretic maximum match- 74 ing, which can be efficiently computed by known algorithms [15], 75 [16]. The maximum matching process incorporates cooperation among 76 defenders without introducing significant additional computation cost. 77 When players on each team have identical dynamics, only a single 78 HJI PDE needs to be solved to characterize all pairwise outcomes. 79 Furthermore, when applying maximum matching to the two-player 80 path defense solution, the computational complexity scales linearly 81 with the number of attackers, as opposed to quadratically with the total 82 number of players in the HJI approach.

#### II. REACH-AVOID PROBLEM

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#### A. Multiplayer Reach-Avoid Game

Consider  $N_A+N_D$  players partitioned into the set of  $N_A$  attack- 86 ers,  $\{P_{A_i}\}_{i=1}^{N_A}=\{P_{A_1},P_{A_2},\ldots,P_{A_{N_A}}\}$  and the set of  $N_D$  defend- 87 ers,  $\{P_{D_i}\}_{i=1}^{N_D}=\{P_{D_1},\ldots,P_{D_{N_D}}\}$ , whose states are confined in a 88 bounded, open domain  $\Omega\subset\mathbb{R}^2$ . The domain  $\Omega$  is partitioned into  $\Omega=89$   $\Omega_{\mathrm{free}}\cup\Omega_{\mathrm{obs}}$ , where  $\Omega_{\mathrm{free}}$  is a compact set representing the free space 90 in which the players can move, while  $\Omega_{\mathrm{obs}}=\Omega\setminus\Omega_{\mathrm{free}}$  corresponds 91 to obstacles in the domain.

AQ2

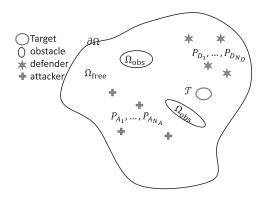


Fig. 1. Components of a multiplayer reach-avoid game.

93 Let  $x_{A_i}, x_{D_j} \in \mathbb{R}^2$  denote the state of players  $P_{A_i}$  and  $P_{D_j}$ , 94 respectively. Then given initial conditions  $x_{A_i}^0 \in \Omega_{\text{free}}, i=1,2,\ldots,$  95  $N_A, x_{D_i}^0 \in \Omega_{\text{free}}, i=1,2,\ldots,N_D$ , we assume the dynamics of the 96 players to be defined by the following decoupled system for  $t \geq 0$ :

$$\dot{x}_{A_i}(t) = v_{A_i} a_i(t), \ x_{A_i}(0) = x_{A_i}^0, i = 1, 2, \dots, N_A$$

$$\dot{x}_{D_i}(t) = v_{D_i} d_i(t), \ x_{D_i}(0) = x_{D_i}^0, i = 1, 2, \dots, N_D$$
(1)

97 where  $v_{A_i}, v_{D_i}$  denote maximum speeds for  $P_{A_i}$  and  $P_{D_i}$  respectively, and  $a_i, d_i$  denote controls of  $P_{A_i}$  and  $P_{D_i}$  respectively. 99 We assume that  $a_i, d_i$  are drawn from the set  $\Sigma = \{\sigma: [0, \infty) \to 100 \ \overline{B}_2 | \sigma$  is measurable \}, where  $\overline{B}_2$  denotes the closed unit disk in 101  $\mathbb{R}^2$ . We also constrain the players to remain within  $\Omega_{\text{free}}$  for all 102 time. Denote the joint state of all players by  $\mathbf{x} = (\mathbf{x}_{A_1}, \mathbf{x}_{D})$  where 103  $\mathbf{x}_A = (x_{A_1}, \dots x_{A_{N_A}})$  is the attacker joint state  $\{P_{A_i}\}_{i=1}^{N_A}$ , and  $\mathbf{x}_D = 104 \ (x_{D_1}, \dots, x_{D_{N_D}})$  is the defender joint state  $\{P_{D_i}\}_{i=1}^{N_D}$ .

The attacking team wins whenever M of the  $N_A$  attackers reach 106 some target set without being captured by the defenders; M is pre-107 specified with  $0 < M \le N_A$ . The target set is denoted  $\mathcal{T} \subset \Omega_{\mathrm{free}}$  and 108 is compact. The defending team wins if it can prevent the attacking 109 team from winning by capturing or indefinitely delaying  $N_A - M + 1$  110 attackers from reaching  $\mathcal{T}$ . An illustration of the game setup is shown 111 in Fig. 1.

112 Let  $\mathcal{C}_{ij} = \{\mathbf{x} \in \Omega^{N_A+N_D} | \|x_{A_i} - x_{D_j}\|_2 \leq R_C \}$  denote the cap113 ture set.  $P_{A_i}$  is captured by  $P_{D_j}$  if  $P_{A_i}$ 's position is within a distance 
114  $R_C$  of  $P_{D_j}$ 's position.

- In this paper, we address the following problems:
- 117 1) Given  $\mathbf{x}^0$ ,  $\mathcal{T}$ , and some fixed integer  $M, 0 < M \le N_A$ , can the attacking team win?
- 2) More generally, given x<sup>0</sup> and T, how many attackers can the
   defending team prevent from reaching the target?

#### 121 B. Two-Player Reach-Avoid Game

We will answer the above questions about the  $N_A$  versus  $N_D$  reach-123 avoid game by using the solution to the two-player 1 versus 1 game 124 as a building block. In the two-player game, we denote the attacker 125  $P_A$ , the defender  $P_D$ , their states  $x_A$ ,  $x_D$ , and their initial conditions 126  $x_A^0$ ,  $x_D^0$ . Their dynamics are

$$\dot{x}_A(t) = v_A a(t), \ x_A(0) = x_A^0$$

$$\dot{x}_D(t) = v_D d(t), \ x_D(0) = x_D^0.$$
(2)

127 The players' joint state becomes  $\mathbf{x} = (x_A, x_D)$ , and their joint 128 initial condition becomes  $\mathbf{x}^0 = (x_A^0, x_D^0)$ . The capture set becomes 129 simply  $\mathcal{C} = \{(x_A, x_D) \in \Omega^2 | ||x_A - x_D||_2 \leq R_C\}$ .

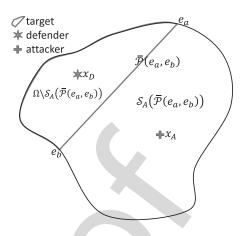


Fig. 2. Components of a path defense game.

 $P_A$  wins if it reaches the target  $\mathcal{T}$  without being captured by  $P_D$ .  $P_D$  130 wins if it can prevent  $P_A$  from winning by capturing  $P_A$  or indefinitely 131 delaying  $P_A$  from reaching  $\mathcal{T}$ . For the two-player reach-avoid game, 132 we seek to answer the following:

- 1) Given  $\mathbf{x}^0$  and  $\mathcal{T}$ , is the defender guaranteed to win?
- 2) More generally, given  $x_A$  and  $\mathcal{T}$ , what is the set of initial 136 positions from which the defender is guaranteed to win?

The HJI approach for solving differential games is outlined in [2], 139 [11], and [17]. The optimal joint closed-loop control strategies for 140 the attacker and the defender in a two-player reach-avoid game can 141 be obtained by solving a 4-D HJI PDE. This solution allows us to 142 determine whether the defender will win against the attacker in a 143 1 versus 1 setting.

In the two-player game, the attacker aims to reach  $\mathcal{T}$  while 145 avoiding  $\mathcal{C}$ . Both players also avoid  $\Omega_{\rm obs}$ . In particular, the defender 146 wins if the attacker is in  $\Omega_{\rm obs}$ , and vice versa. Therefore, we define the 147 terminal set and avoid set to be

$$R = \left\{ \mathbf{x} \in \Omega^2 | x_A \in \mathcal{T} \right\} \cup \left\{ \mathbf{x} \in \Omega^2 | x_D \in \Omega_{\text{obs}} \right\}$$

$$A = \mathcal{C} \cup \left\{ \mathbf{x} \in \Omega^2 | x_A \in \Omega_{\text{obs}} \right\}. \tag{3}$$

Given (3), we can define the corresponding implicit surface func- 149 tions  $\phi_R, \phi_A$  required for solving the HJI PDE. Since  $\Omega \subset \mathbb{R}^2$ , 150 the result is  $\mathcal{RA}_{\infty}(R,A) \in \mathbb{R}^4$ , a 4-D reach-avoid set. If  $\mathbf{x}^0 \in$  151  $\mathcal{RA}_{\infty}(R,A)$ , then the attacker is guaranteed to win the game by using 152 the optimal control *even if* the defender is also using the optimal 153 control; if  $\mathbf{x}^0 \notin \mathcal{RA}_{\infty}(R,A)$ , then the defender is guaranteed to win 154 the game by using the optimal control *even if* the attacker is also using 155 the optimal control.

### IV. PATH DEFENSE SOLUTION TO THE 1 VERSUS 1 GAME 157

We approximate 2-D slices of the 4-D reach-avoid set (or simply 158 "2-D slices") in the path defense approach. Each slice will be taken 159 at an attacker position. Here, we will assume that the defender is not 160 slower than the attacker:  $v_A \leq v_D$ .

## A. Path Defense Game

The *Path Defense Game* is a two-player reach-avoid game in which 163 the boundary of the target set is the shortest path between two points on 164  $\partial\Omega$ , and the target set is on one side of that shortest path (Fig. 2). We 165

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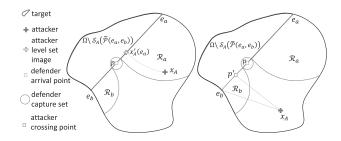


Fig. 3. (Left) If the attacker is in  $\mathcal{R}_a \cup \mathcal{R}_b$  and moves toward  $e_a$ , then the attacker will be able to reach  $e_a$  without being captured. (Right) If the attacker is not in  $\mathcal{R}_a \cup \mathcal{R}_b$ , there is no point on the path  $p' \in \bar{\mathcal{P}}(e_a, e_b)$  that the can be reached without being captured.

166 denote the target set as  $\mathcal{T} = \Omega \setminus \mathcal{S}_A(\bar{\mathcal{P}}(e_a, e_b))$  for two given points 167 on the boundary  $e_a$ ,  $e_b$ .  $S_A(\bar{\mathcal{P}}(e_a, e_b))$  and  $\bar{\mathcal{P}}(e_a, e_b)$  are defined

Definition 1—Path of Defense: A path of defense,  $\bar{P}(e_a, e_b)$ , is the 169 170 shortest path between two boundary points  $e_a, e_b \in \partial \Omega$ .  $e_a$  and  $e_b$  are 171 called the **anchor points** of path  $\bar{\mathcal{P}}(e_a, e_b)$ .

Denote the shortest path between any two points  $x, y \in \Omega_{\text{free}}$  to 173 be  $\mathcal{P}(x,y)$ , with length dist(x,y), and requiring the attacker and 174 defender durations of  $t_A(x,y)$ ,  $t_D(x,y)$  to traverse, respectively. We 175 will also use dist  $(\cdot, \cdot)$  with one or both arguments being sets in  $\Omega$  to 176 denote the shortest distance between the arguments.

Definition 2-Attacker's Side of the Path: A path of defense 178  $\bar{\mathcal{P}}(e_a, e_b)$  partitions the domain  $\Omega$  into two regions. Define  $\mathcal{S}_A(\bar{\mathcal{P}}(e_a, e_b))$ 179  $e_b$ ) to be the region that contains the attacker, not including points 180 on the path  $\mathcal{P}(e_a, e_b)$ . The attacker seeks to reach the target set 181  $\mathcal{T} = \Omega \setminus \mathcal{S}_A(\bar{\mathcal{P}}(e_a, e_b)).$ 

## 182 B. Solving the Path Defense Game

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A path defense game can be directly solved by computing a 184 4-D reach-avoid set. Since the direct solution is time- and memory-185 intensive, we propose an efficient approximation of 2-D slices that is 186 conservative toward the defender.

Definition 3—Defendable Path: Given  $\mathbf{x}^0 = (x_A^0, x_D^0)$ , a path 188  $\bar{P}(e_a, e_b)$  is defendable if, regardless of the attacker's actions, the 189 defender has a control function  $d(\cdot)$  to prevent the attacker from 190 reaching  $\mathcal{P}(e_a, e_b)$  without being captured.

Definition 4—Strongly Defendable Path:  $\bar{P}(e_a, e_b)$  is strongly de-192 fendable if, regardless of the attacker's actions, the defender has a 193 control function  $d(\cdot)$  to reach  $\bar{\mathcal{P}}(e_a, e_b)$  after finite time and prevent 194 the attacker from reaching  $\bar{P}(e_a, e_b)$ .

Checking whether a path  $\bar{\mathcal{P}}(e_a,e_b)$  is defendable involves a 4-D 196 reach-avoid set calculation, so instead we check whether a path 197  $\bar{\mathcal{P}}(e_a, e_b)$  is strongly defendable. The following definitions lead to our 198 first lemma which describes how to determine strong defendability us-199 ing 2-D distance calculations; the definitions and lemma are illustrated 200 in Fig. 3.

201 Definition 5-Attacker Level Set Image: Given attacker position 202  $x_A(t)$ , define the attacker level set image with respect to anchor point 203  $e_a$  to be  $x'_A(t; e_a) = \{x \in \bar{\mathcal{P}}(e_a, e_b) : t_A(x, e_a) = t_A(x_A(t), e_a)\}.$ 204  $x_A'$  is the unique point on  $\bar{\mathcal{P}}(e_a,e_b)$  such that  $t_A(x_A',e_a)=$ 205  $t_A(x_A, e_a)$ . Define  $x'_A(t; e_b)$  similarly by replacing  $e_a$  with  $e_b$ . For 206 convenience, we sometimes omit the time argument and write  $x'_A(e_a)$ . Proposition 1:  $\operatorname{dist}(x_A'(e_b), e_a) \leq \operatorname{dist}(x_A'(e_a), e_a)$ . Proof: First note that

$$\begin{aligned} \operatorname{dist}\left(e_{a},e_{b}\right) &\leq \operatorname{dist}\left(x_{A},e_{a}\right) + \operatorname{dist}\left(x_{A},e_{b}\right) \\ &= \operatorname{dist}\left(x_{A}^{\prime}(e_{a}),e_{a}\right) + \operatorname{dist}\left(x_{A}^{\prime}(e_{b}),e_{b}\right). \end{aligned}$$

Then, since the left-hand side is given by dist  $(e_a, e_b) = \text{dist}(e_a, 209)$  $x_A'(e_b)$ ) + dist  $(x_A'(e_b), e_b)$ , the result follows.

Definition 6—Capture Set: Define the capture set to be  $D_C(y,t)=211$  $\{x|||x-y(t)||_2 \leq R_C\}$ . We will drop the second argument of  $D_C$  212 when y does not depend on time.

Remark 1: Given  $\bar{P}(e_a, e_b)$ , suppose the attacker level set image is 214 within defender's capture set at some time s

$$x'_{A}(s; e_{a}) \in D_{C}(x_{D}, s) \text{ (or } x'_{A}(s; e_{b}) \in D_{C}(x_{D}, s)).$$

Then, there exists a control for the defender to keep the attacker level 216 set image within the capture radius of the defender thereafter

$$\begin{aligned} x_A'(t;e_a) &\in D_C(x_D,t) \forall \ t \geq s \\ &(\text{or } x_A'(t;e_b) \in D_C(x_D,t) \forall \ t \geq s) \,. \end{aligned}$$

This is because the attacker level set image can move at most as fast 218 as the attacker, who is not faster than the defender.

Definition 7—Regions Induced by Point p on Path: Given a point 220  $p \in \bar{\mathcal{P}}(e_a, e_b)$ , define a region  $\mathcal{R}_a(p)$  associated with point p and 221 anchor point  $e_a$  as follows:

$$\mathcal{R}_a(p) = \{x : \operatorname{dist}(x, e_a) \le \operatorname{dist}(D_C(p), e_a)\}. \tag{4}$$

Define  $\mathcal{R}_b(p)$  similarly by replacing  $e_a$  with  $e_b$ .

Lemma 1: Suppose  $x_D^0 = p \in \bar{\mathcal{P}}(e_a, e_b)$  and  $v_A = v_D$ . Then, 224  $\bar{\mathcal{P}}(e_a, e_b)$  is strongly defendable if and only if  $x_A^0$  is outside the region 225 induced by  $p: x_A^0 \in \Omega \setminus (\mathcal{R}_a \cup \mathcal{R}_b)$ .

*Proof:* See Fig. 3. Assume  $x_A^0 \notin \mathcal{T} = \Omega \setminus \mathcal{S}_A(\bar{\mathcal{P}}(e_a, e_b))$ ; oth- 227 erwise the attacker would start inside the target set.

First, we show that if  $x_A^0 \in \mathcal{R}_a \cup \mathcal{R}_b$ , then the attacker can reach 229  $e_a$  or  $e_b$  and hence  $\Omega \setminus \mathcal{S}_A(\bar{\mathcal{P}}(e_a, e_b))$  without being captured. 230 Without loss of generality (WLOG), suppose  $x_A^0 \in \mathcal{R}_a$ . To cap- 231 ture the attacker, the defender's capture set must contain  $x_A^\prime(e_a)$  232 or  $x'_A(e_b)$  at some time t. By Definition 7, we have dist  $(x_A^0, 233)$  $(e_a) < \text{dist}(D_C(p), e_a), \text{ so } t_A(x_A'(e_a), e_a) < t_D(D_C(p), e_a).$  By 234 Proposition 1, dist  $(x'_A(e_b), e_a) \le \text{dist}(x'_A(e_a), e_a)$ , so it suffices to 235 show that the defender's capture set cannot reach  $x'_A(e_a)$  before the 236 attacker reaches  $e_a$ .

If the attacker moves toward  $e_a$  along  $\mathcal{P}(x_A^0,e_a)$  with maximum 238 speed, then  $x'_A(e_a)$  will move toward  $e_a$  along  $\mathcal{P}(x'_A(e_a), e_a)$  at the 239 same speed. Since  $t_A(x_A, e_a) = t_A(x'_A(e_a), e_a) < t_D(D_C(p), e_a)$ , 240  $x_A$  will reach  $e_a$  before the defender capture set  $D_C(x_D, t)$  does.

Next we show, by contradiction, that if  $x_A \notin \mathcal{R}_a \cup \mathcal{R}_b$ , then the 242 attacker cannot reach  $\Omega \setminus S_A(\bar{\mathcal{P}}(e_a, e_b))$  without being captured. 243 Suppose  $P_A$  will reach some point p' before  $D_C(P_D, t)$  does,i.e., 244  $\operatorname{dist}(x_A^0, p\prime) < \operatorname{dist}(D_C(x_D^0), p\prime) = \operatorname{dist}(D_C(p), p\prime)$ . WLOG, assume 245  $p' \in \mathcal{P}(p, e_b)$ , and note that dist  $(D_C(p), e_b) < \text{dist}(x_A^0, e_b)$ , since 246 the attacker is not in  $\mathcal{R}_b$ . Starting with the definition of the shortest 247 path, we have

$$\begin{split} \operatorname{dist}\left(x_A^0,e_b\right) & \leq \operatorname{dist}\left(x_A^0,p'\right) + \operatorname{dist}\left(p\prime,e_b\right) \\ & < \operatorname{dist}\left(D_C(p),p\prime\right) + \operatorname{dist}\left(p\prime,e_b\right) \\ & = \operatorname{dist}\left(D_C(p),e_b\right) \\ \operatorname{dist}\left(x_A^0,e_b\right) & < \operatorname{dist}\left(x_A^0,e_b\right) \; (\text{since } x_A^0 \not\in \mathcal{R}_a). \end{split} \tag{5}$$

This is a contradiction. Therefore, the attacker cannot cross any point 249 p' on  $\bar{\mathcal{P}}(e_a, e_b)$  without being captured. 250

If  $v_A < v_D$ ,  $P_A$  being outside of  $\mathcal{R}_a \cup \mathcal{R}_b$  becomes a sufficient 251 condition for the strong defendability of  $\bar{\mathcal{P}}(e_a, e_b)$ .

In general,  $x_D^0$  may not be on  $\bar{\mathcal{P}}(e_a, e_b)$ . In this case, if the 253 defender can arrive at p before the attacker moves into  $\mathcal{R}_a(p) \cup \mathcal{R}_b(p)$ , 254 then  $\bar{\mathcal{P}}(e_a, e_b)$  is strongly defendable. Thus, given  $\mathbf{x}^0 = (x_A^0, x_D^0)$ , 255 256 we may naively check whether a path  $\bar{\mathcal{P}}(e_a,e_b)$  is strongly de-257 fendable by checking whether there exists some  $p \in \bar{\mathcal{P}}(e_a,e_b)$  such 258 that  $t_D(x_D^0,p) \leq t_A(x_A^0,\mathcal{R}_a(p) \cup \mathcal{R}_b(p))$ . If so, then  $\bar{\mathcal{P}}(e_a,e_b)$  is 259 strongly defendable. The next lemma shows that it is necessary and 260 sufficient to check whether *one* special point,  $p^* \in \bar{\mathcal{P}}(e_a,e_b)$ , can be 261 the first arrival point for strongly defending  $\bar{\mathcal{P}}(e_a,e_b)$ .

262 Remark 2: Given  $p \in \bar{\mathcal{P}}(e_a, e_b)$ ,  $\operatorname{dist}(x_A^0, \mathcal{R}_a(p)) = \operatorname{dist}(x_A^0, e_b)$  and  $\operatorname{dist}(D_C(p), e_a)$ . Similarly,  $\operatorname{dist}(x_A^0, \mathcal{R}_b(p)) = \operatorname{dist}(x_A^0, e_b)$  and  $\operatorname{dist}(D_C(p), e_b)$ .

265 Lemma 2: Define  $p^* \in \bar{\mathcal{P}}(e_a, e_b)$  such that  $t_A(x_A^0, \mathcal{R}_a) =$  266  $t_A(x_A^0, \mathcal{R}_b)$ . Then,  $\bar{\mathcal{P}}(e_a, e_b)$  is strongly defendable if and only if the 267 defender can defend  $\bar{\mathcal{P}}(e_a, e_b)$  by first going to  $p^*$ .

*Proof:* One direction is clear by definition.

We now show the other direction's contrapositive: if the defender 270 cannot defend  $\bar{\mathcal{P}}(e_a,e_b)$  by first going to  $p^*$ , then  $\bar{\mathcal{P}}(e_a,e_b)$  is not 271 strongly defendable. Equivalently, we show that if choosing  $p^*$  as the 272 first entry point does not allow the defender to defend  $\bar{\mathcal{P}}(e_a,e_b)$ , then 273 no other entry point does.

Suppose that the defender cannot defend  $\bar{\mathcal{P}}(e_a,e_b)$  by choosing  $p^*$  275 as the first entry point, but can defend  $\bar{\mathcal{P}}(e_a,e_b)$  by choosing another 276 entry point p'. WLOG, assume dist  $(D_C(p^*),e_a)$  > dist  $(D_C(p'),e_a)$ . 277 This assumption moves p' further away from  $e_a$  than  $p^*$ , causing  $\mathcal{R}_a$  278 to move closer to  $x_A^0$ . Starting with Remark 2, we have

$$\begin{aligned} \operatorname{dist}\left(x_A^0, \mathcal{R}_a(p^*)\right) &= \operatorname{dist}\left(x_A^0, e_a\right) - \operatorname{dist}\left(D_C(p^*), e_a\right) \\ t_A\left(x_A^0, \mathcal{R}_a(p^*)\right) &= t_A\left(x_A^0, e_a\right) - t_A\left(D_C(p^*), e_a\right). \end{aligned} \tag{6}$$

Similarly, for the point p', we have

$$\operatorname{dist}\left(x_{A}^{0}, \mathcal{R}_{a}(p')\right) = \operatorname{dist}\left(x_{A}^{0}, e_{a}\right) - \operatorname{dist}\left(D_{C}(p'), e_{a}\right)$$

$$t_{A}\left(x_{A}^{0}, \mathcal{R}_{a}(p')\right) = t_{A}\left(x_{A}^{0}, e_{a}\right) - t_{A}\left(D_{C}(p'), e_{a}\right). \tag{7}$$

Then, subtracting the above two equations, we see that the attacker 281 can get to  $\mathcal{R}_a$  sooner by the following amount:

$$t_A\left(x_A^0, \mathcal{R}_a(p^*)\right) - t_A\left(x_A^0, \mathcal{R}_a(p^{\prime})\right)$$

$$= t_A\left(D_C(p^{\prime}), e_a\right) - t_A\left(D_C(p^*), e_a\right)$$

$$= t_A\left(p^{\prime}, p^*\right) \ge t_D(p^{\prime}, p^*). \tag{8}$$

We now show that the defender can get to p' sooner than to  $p^*$  by 283 less than the amount  $t_D(p',p^*)$ , and in effect "gains less time" than 284 the attacker does by going to p'. We assume that p' is closer to the 285 defender than  $p^*$  is (otherwise the defender "loses time" by going to 286 p'). By the triangle inequality, we have

$$\operatorname{dist}\left(x_{D}^{0}, p^{*}\right) \leq \operatorname{dist}\left(x_{D}^{0}, p^{\prime}\right) + \operatorname{dist}\left(p^{\prime}, p^{*}\right)$$
$$\operatorname{dist}\left(x_{D}^{0}, p^{*}\right) - \operatorname{dist}\left(x_{D}^{0}, p^{\prime}\right) \leq \operatorname{dist}\left(p^{\prime}, p^{*}\right)$$
$$t_{D}\left(x_{D}^{0}, p^{*}\right) - t_{D}\left(x_{D}^{0}, p^{\prime}\right) \leq t_{D}(p^{\prime}, p^{*}). \tag{9}$$

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Lemmas 1 and 2 give a simple algorithm to compute, given  $x_A^0$ , the 289 region that the defender must be in for a path of defense  $\bar{\mathcal{P}}(e_a,e_b)$  to 280 be strongly defendable:

- 292 1) Given  $e_a, e_b, x_A^0$ , compute  $p^*$  and  $\mathcal{R}_a(p^*), \mathcal{R}_b(p^*)$ .
- 293 2) If  $v_A = v_D$ , then  $\bar{\mathcal{P}}(e_a, e_b)$  is strongly defendable if and only if  $x_D^0 \in \mathcal{D}(e_a, e_b; x_A^0) = \{x : t_D(x, p^*) \le t_A(x_A^0, \mathcal{R}_a \cup \mathcal{R}_b)\}.$

295 The computations in this algorithm can be efficiently done by 296 solving a series of 2-D Eikonal equations by using a fast marching 297 level set method (FMM) [12], reducing our 4-D problem to 2-D. 298 Fig. 4 illustrates the proof of Lemma 2 and the defender winning 299 region  $\mathcal{D}$ .

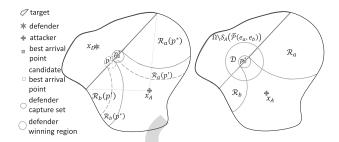


Fig. 4. (Left) If the defender cannot defend  $\bar{\mathcal{P}}(e_a,e_b)$  by first going to  $p^*$ , then the attacker cannot defend  $\bar{\mathcal{P}}(e_a,e_b)$  by going to any other point p. (Right) Defender winning region  $\mathcal{D}$ .

#### C. Path Defense Solution to the Reach-Avoid Game

The central idea in using path defense is that if the target set is 301 enclosed by some strongly defendable path for some  $e_a, e_b$ , then the 302 defender can win the game using the semi-open-loop strategy outlined 303 in this section, *even if* the attacker uses the optimal control. Checking 304 for strongly defendable paths adds more conservatism toward the 305 defender, but makes computation much more efficient.

Naively, one could fix  $e_a$ , then search all other anchor points  $e_b \in 307$   $\partial\Omega$  to find a defendable path. However, we can reduce the number 308 of paths that needs to be checked by only checking paths of defense 309  $\bar{\mathcal{P}}(e_a,e_b)$  that touch the target set. In a simply connected domain, 310 this reduction in the number of paths checked does not introduce any 311 additional conservatism.

If some strongly defendable path  $\bar{\mathcal{P}}(e_a,e_b)$  encloses the target set, 313 then the defender's strategy would be to first go to  $p^* \in \bar{\mathcal{P}}(e_a,e_b)$  314 (an open-loop strategy), then move toward  $x_A'(e_a)$  or  $x_A'(e_b)$  until 315 the level set image is captured (a closed-loop strategy). Finally, the 316 defender can simply track the captured level set image (a closed-loop 317 strategy). This is a "semi-open-loop" strategy. The following algorithm 318 approximates a 2-D slice conservatively toward the defender:

Algorithm 1: Given attacker position, 320

- 1) Choose some point  $e_a \in \partial \Omega$ , which defines  $e_b$  to create a path 322 of defense  $\bar{\mathcal{P}}(e_a, e_b)$  that touches the target  $\mathcal{T}$ .
- 2) Repeat step 1 for a desired set of points  $e_a \in \partial \Omega$ .
- 3) For some particular  $\bar{P}(e_a, e_b)$ , determine the defender winning 325 region  $\mathcal{D}(e_a, e_b; x_A^0)$ .
- 4) Repeat step 3 for all the paths created in steps 1 and 2. 327
- 5) The union  $\bigcup_{e_a} \mathcal{D}(e_a, e_b; x_A^0)$  gives the approximate 2-D slice, 328 representing the conservative winning region for the defender in 329 the two-player reach-avoid game.

## V. From Two-Player to Multiplayer 331

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#### A. Maximum Matching

We piece together the outcomes of all attacker–defender pairs using 333 maximum matching as follows:

Algorithm 2:

- 1) Construct a bipartite graph with two sets of nodes  $\{P_{A_i}\}_{i=1}^{N_A}$ , 337  $\{P_{D_i}\}_{i=1}^{N_D}$ . Each node represents a player.
- 2) For all i, j, draw an edge between  $P_{D_i}$  and  $P_{A_j}$  if  $P_{D_i}$  wins 339 against  $P_{A_j}$  in a two-player reach-avoid game.
- 3) Run any matching algorithm (e.g., [15], [16]) to find a maximum 341 matching in the graph. 342

After finding a maximum matching, we can guarantee an upper 343 bound on the number of attackers that is be able to reach the target. If 344 the maximum matching is of size m, then the defending team would be 345

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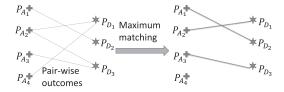


Fig. 5. Illustration of using maximum matching to conservatively approximate the multiplayer reach-avoid game.

346 able to prevent *at least m* attackers from reaching the target, and thus 347  $N_A - m$  is an upper bound on the number of attackers that can reach 348 the target. The maximum matching approach is illustrated in Fig. 5.

#### 349 B. Time-Varying Defender-Attacker Pairings

With the next algorithm, the bipartite graph and its corresponding 351 maximum matching can be updated, potentially in real time, as the 352 players change positions during the game:

353 *Algorithm 3*:

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- 1) Given each  $x_{D_i}$  and each  $x_{A_j}$ , determine whether  $P_{A_j}$  can win against  $P_{D_i}$  for all i, j.
- 2) Assign a defender to each attacker that is part of a maximummatching.
- 359 3) For a short duration Δ, apply a winning control input and
   360 compute the resulting trajectory for each defender that is part of
   361 the maximum matching. For the rest of the defenders and for all
   362 attackers, compute the trajectories assuming some (any) control
   363 function.
- 364 4) Update the player positions after the duration  $\Delta$  and repeat steps 1 to 3 with the new player positions.

366 As  $\Delta \to 0$ , the above procedure continuously computes a bipartite 367 graph and its maximum matching. As long as each defender uses 368 a winning control input against the paired-up attacker, the size of 369 maximum matching can never decrease.

#### 370 C. Application to the Two-Player HJI Solution

371 In general, solving  $N_AN_D$  4-D HJI PDEs gives us the pairwise 372 outcomes between every attacker–defender pair. The computation time 373 required is thus  $CN_AN_D$ , where C is the time required to solve 374 a single 4-D HJI PDE. The pairwise outcomes can then be merged 375 together to approximate the  $N_A$  versus  $N_D$  game. In the case where 376 each team has a single maximum speed, solving *one* 4-D HJI PDE 377 would characterize all pairwise outcomes.

378 Since the solution to the 4-D HJI PDE characterizes pairwise 379 outcomes based on any attacker–defender joint-state, it allows for real-380 time updates of the maximum matching. As players move to new 381 positions, the pairwise outcome can be updated by simply checking 382 whether  $(x_{A_i}, x_{D_j})$  is in  $\mathcal{RA}_{\infty}(R, A)$ .

#### 383 D. Application to the Two-Player Path Defense Solution

384 To use the pairwise outcomes determined by the path defense 385 approach for approximating the solution to the multiplayer game, we 386 add the following step to Algorithm 1:

388 6) Repeat steps 3 to 5 for every attacker position.

For a given domain, set of obstacles, and target set, steps 1 and 2 in 390 Algorithm 1 only need to be performed once, regardless of the number 391 of players. In step 3, the speeds of defenders come in only through a 392 single distance calculation from  $p^*$ , which only needs to be done once 393 per attacker position. Therefore, the total computation time required is

on the order of  $C_1 + C_2 N_A$ , where  $C_1$  is the time required for steps 1 394 and 2,  $C_2$  is the time required for steps 3 to 5.

### E. Defender Cooperation

One of the strengths of the maximum matching approach is its 397 simplicity in the way cooperation among the defenders is incorporated 398 from pairwise outcomes. More specifically, cooperation is incorpo- 399 rated using the knowledge of the strategy of each teammate, and the 400 knowledge of which attackers each teammate can win against in a 401 1 versus 1 setting.

The knowledge of the strategy of each teammate is incorporated 403 in the following way. When the pairwise outcomes for each defender 404 is computed, a particular defender strategy used. The strategy of each 405 defender is then used to compute pairwise outcomes, which are used in 406 the maximum matching process. Each defender may use the optimal 407 closed-loop strategy given by the two-player HJI solution, the semi- 408 open-loop strategy given by the two-player path defense solution, 409 or even another strategy that is not described in this paper. In fact, 410 different defenders may use a different strategy.

As already mentioned, all of the information about the strategy of 412 each defender is used to compute the pairwise outcomes. Since each 413 pairwise outcome specifies a winning region for the corresponding 414 defender, each defender can be guaranteed to win against a set of 415 attackers in a 1 versus 1 setting. The set of attackers against which 416 each defender can win is then used to construct the bipartite graph 417 on which maximum matching is performed. While executing the joint 418 defense strategy as a team, each defender simply needs to execute its 419 pairwise defense strategy against the attacker to which the defender is 420 assigned.

The maximum matching process optimally combines the informa- 422 tion about teammates' strategies and competence to derive a joint 423 strategy to prevent as many attackers from reaching the target as 424 possible. The size of the maximum matching then guarantees an upper 425 bound on the number of attackers that can reach the target. To our 426 knowledge, no other method can synthesize a joint defender control 427 strategy that can provide such a guarantee in a multiplayer game.

### VI. NUMERICAL RESULTS 429

We use a 4 versus 4 example to illustrate our methods. The game is 430 played on a square domain with obstacles. Defenders have a capture 431 radius of 0.1 units, and all players have the same maximum speed. 432 Computations were done on a laptop with a Core i7-2640M processor 433 with 4 GB of memory.

Fig. 6 shows the results of solving the corresponding 4-D HJI PDE 436 in blue. Computing the 4-D reach-avoid set on a grid with 45 points in 437 each dimension took approximately 30 min. All players have the same 438 maximum speed, so only a single 4-D HJI PDE needed to be solved. 439 To visualize the 4-D reach-avoid set, we take 2-D slices of the 4-D 440 reach-avoid set sliced at each attacker's position.

Fig. 7 shows the bipartite graph and maximum matching obtained 442 from the pairwise outcomes. The maximum matching is of size 4. This 443 guarantees that if each defender plays optimally against the attacker 444 matched by the maximum matching, then *no* attacker will be able to 445 reach the target.

## B. Path Defense Formulation

Fig. 6 shows, in red, the results of using the path defense approach 448 to compute conservative approximations of the 4-D reach-avoid set 449 sliced at various attacker positions.

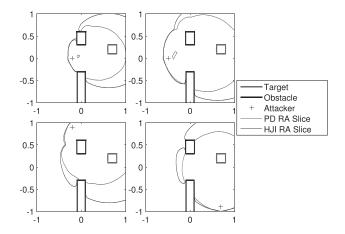


Fig. 6. Reach-avoid slices computed using the HJI approach and the path defense approach.

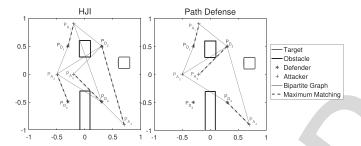


Fig. 7. Merging pairwise outcomes with maximum matching.

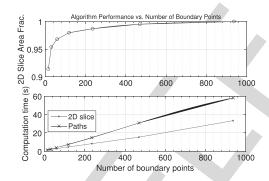


Fig. 8. Performance of the Path Defense Solution.

451 Fig. 7 shows the bipartite graph and maximum matching resulting 452 from the pairwise outcomes. In this case, the maximum matching is of 453 size 3. This guarantees that if each defender plays against the attacker 454 matched by the maximum matching using the semi-open-loop strategy, 455 then *at most* 1 attacker will be able to reach the target.

Computations were done on a  $200 \times 200$  grid, and 937 paths were 457 used to compute the results in Fig. 6. Computation time varies with the 458 number of paths we chose in steps 1 and 2 in Algorithm 1. Taking the 459 union of the defender winning regions from more paths will give a less 460 conservative result, but requires more computation time. A summary 461 of the performance is shown in Fig. 8. With 937 paths, the computation 462 of paths took approximately 60 s, and the computation of the 2-D 463 slice given the set of paths took approximately 30 s. However, very 464 few paths are needed to approximate a 2-D slice: Even with as few as 465 30 paths, the computed 2-D slice covers more than 95% of the area of 466 the 2-D slice computed using 937 paths. This reduces the computation

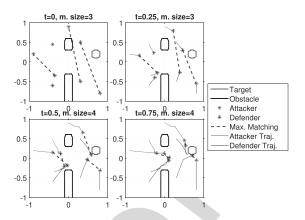


Fig. 9. Increasing maximum matching size over time.

time of the paths to 2.5 s, and the computation time of the 2-D slices 467 given the paths to 2.1 s.

#### C. Defender Cooperation

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To highlight the element of cooperation among the defenders, we 470 examine Fig. 7 more closely. For the maximum matching results from 471 the two-player HJI solutions (left subfigure), we see that the maximum 472 matching creates the pairs  $(P_{D_1}, P_{A_1}), (P_{D_2}, P_{A_4}), (P_{D_3}, P_{A_2})$ , and 473  $(P_{D_4}, P_{A_3})$ . In general, such a pairing is not intuitively obvious. 474 For example, it is not obvious, without knowledge of the pairwise 475 outcomes, that  $P_{D_1}$  can win against  $P_{A_1}$  in a 1 versus 1 setting. If one 476 were not sure whether  $P_{D_1}$  can win against  $P_{A_1}$ , then  $(P_{D_2}, P_{A_1})$  477 may seem like a reasonable pair. However, if  $P_{D_2}$  defends against 478  $P_{A_1}$ , then  $P_{D_1}$  would defend against  $P_{A_2}$ , leaving  $P_{D_3}$  unable to find 479 an attacker that  $P_{D_3}$  can be guaranteed to win against to pair up with. 480 The same observations can be made in many of the other pairings in 481 both subfigures.

For the maximum matching results from the two-player path defense 483 solutions (right subfigure), a semi-open-loop strategy is used. In this 484 case, given the same initial conditions of the two teams, each defender 485 may only be guaranteed to successfully defend against fewer attackers 486 in a 1 versus 1 setting compared to when using the optimal closed-loop 487 strategy from the two-player HJI solution. Regardless of the strategy 488 that each defender uses, the maximum matching process can be applied 489 to obtain optimal defender-attacker pairs given the strategy used and 490 the set of attackers each defender can be guaranteed to win against in 491 a 1 versus 1 setting.

#### D. Real-Time Maximum Matching Updates

After determining all pairwise outcomes, pairwise outcomes of 494 any joint state of the attacker–defender pair are characterized by the 495 HJI approach. This allows for updates of the bipartite graph and its 496 maximum matching as the players play out the game in real time. 497 Fig. 9 shows the maximum matching at several time snapshots of a 498 4 versus 4 game. Each defender that is part of a maximum matching 499 plays optimally against the paired-up attacker, and the remaining 500 defender plays optimally against the closest attacker. The attackers' 501 strategy is to move toward the target along the shortest path while 502 steering clear of the obstacles by 0.125 units. The maximum matching 503 is updated every  $\Delta=0.005$  s. At t=0 and t=0.2, the maximum 504 matching is of size 3, which guarantees that at most one attacker will 505 be able to reach the target. After t=0.4, the maximum matching size 506 increases to 4, which guarantees that no attacker will be able to reach 507 the target.

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#### VII. CONCLUSION AND FUTURE WORK

A multiplayer reach-avoid game is numerically intractable to ana-511 lyze by directly solving the corresponding high-dimensional HJI PDE. 512 To address this, we presented a way to tie together pairwise outcomes 513 using maximum matching to approximate the solution to the full 514 multiplayer game, guaranteeing an upper bound on the number of 515 attackers that can reach the target. We also presented two approaches 516 for determining the pairwise outcomes. The HJI approach is compu-517 tationally more expensive, produces the optimal closed-loop control 518 strategy for each attacker—defender pair, and efficiently allows for real-519 time maximum updates. The path defense approach is conservative 520 toward the defender, performs computation on the state space of a 521 single player as opposed to the joint state space, and scales only 522 linearly in the number of attackers.

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