Appendix C

The ql-extension

Since the ql-extension is an extension of NetLogo, the latter must be installed first. The installation was tested for NetLogo 5.2.1. Afterwards, a directory named ql should be created in the extensions subdirectory of the NetLogo installation (see also http://ccl.northwestern.edu/netlogo/docs/extensions.html). All files from

https://github.com/JZschache/NetLogo-ql/tree/master/extensions/ql

should be downloaded and moved to the newly created directory extensions/ql. For example:

```
git clone https://github.com/JZschache/NetLogo-ql.git
mv NetLogo-ql/extensions/ql path-to-netlogo/extensions
```

After starting NetLogo, a sample model from NetLogo-ql/models can be loaded.

C.1 A first example

Amongst other things, the ql-extension enables the simulation of agents who make decisions by melioration learning. As explicated in chapters 6 and 7, this algorithm can be applied in situations of repeated decision-making. The set of choice alternatives should be relatively stable. A simple example is given in the NetLogo model of listing C.1 and figure C.1 (downloadable as NetLogo-ql/models/basic.nlogo).

```
extensions [ql]
2
  turtles -own [exploration -rate exploration -method
               alternatives q-values frequencies rel-freqs]
  to setup
6
    clear-all
    create-turtles n-turtles [
      setxy random-xcor random-ycor
      set\ exploration{-}rate\ global{-}exploration
10
      set exploration-method "epsilon-greedy"
      set alternatives [ 0 1 ]
12
      set rel-freqs [0 0]
13
    ql:init turtles
15
    reset-ticks
  end
17
18
  to go
19
    ask turtles [
20
      let action ql:one-of [ 0 1 ]
21
      ifelse (action = 0) [
22
23
         ql:set-reward action (random-normal forward-reward 1)
24
      ] [
         right 90
26
         ql:set-reward action (random-normal right-reward 1)
27
29
      let total-freq sum frequencies
30
      if (total-freq > 0)
         set rel-freqs map [? / total-freq] frequencies
32
33
34
    tick
  end
36
```

Listing C.1: NetLogo code of first example

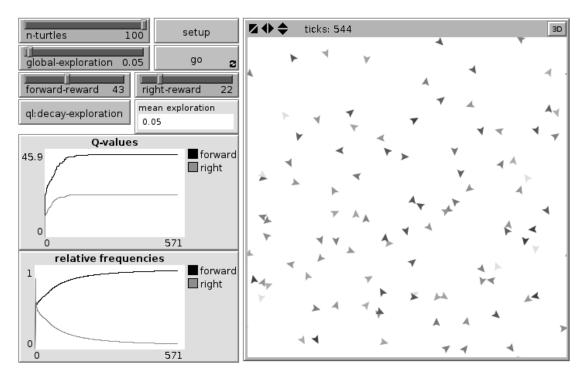


Figure C.1: NetLogo interface of first example

The agents of this model (the turtles) learn Q-values of two alternatives: "move one step forward" (alternative 0) and "turn to the right" (alternative 1). The reward of either alternative is drawn from a normal distribution with mean forward-reward or right-reward and standard deviation one. Besides these means, also the number of turtles (n-turtles) and the initial exploration rate (global-exploration) are set by the NetLogo interface (see figure C.1).

After including the line extensions[q1] at the beginning of the NetLogo code, the ql-extension is ready for use. Figure C.1 and listing C.1 contain a number of special commands and reporters, which are identified by the prefix 'q1:'. In the setup procedure of listing C.1, turtles are created and randomly distributed over the NetLogo world. The ql-extension is initialised by q1:init and an agentset (a turtleset or a patchset). If any of the variables exploration-rate, exploration-method, or alternatives are specified before q1:init is called, these values are used for the agents. Otherwise, default values are employed (0.05, "epsilon-greedy", and empty list). The default values as well as the names of the variables are defined in the configuration file application.conf.

The *list of alternatives* must be a list of integers. The *exploration rate* is a positive number. Note that this rate cannot be interactively changed during the simulation (as it is usually possible in NetLogo). With ql:decay-exploration, a decay of this rate can be started at any point during the simulation. Afterwards, the initial exploration rate is divided by the logarithm of the number of choices (it starts counting the choices with the call of ql:decay-exploration).

Three methods of exploration are currently implemented:

- "epsilon-greedy" denotes the implementation of algorithm 5.2.1, but with exploration decreasing at logarithmic speed if ql:decrease-exploration is called: $\varepsilon_s \leftarrow \frac{\varepsilon}{\log(2+\sum_{j\in E} K_t(s,j))}$.
- "softmax" refers to Boltzmann exploration as described in section B.1. The temperature is given by the exploration rate and decreases logarithmically if ql:decrease-exploration is called.
- "Roth-Erev" stands for the model of algorithm 6.2.2. The exploration rate decreases logarithmically if ql:decrease-exploration is called.

As stated in sections 5.2.2 and 6.2, the learning algorithms require the agents to use and modify Q-values when making decisions. The current state of the Q-values are accessed via the agent variable q-values, which is a list of numbers. This list is automatically updated during the simulation if defined by turtles-own (or patches-own). Besides the Q-values, also the names of the alternatives (alternatives), the frequencies of choice (frequencies), and the exploration rate (exploration-rate) are continuously updated. The names of the variables can be changed in the configuration file (application.conf). The relative frequencies rel-freqs are not part of the ql-extension and must be implemented separately (see listing C.1).

The decision of an agent and the assignment of a reward are controlled by ql:one-of and ql:set-reward:

- ql:one-of takes a list of alternatives (integers) and returns one of them by employing the specified exploration method.
- ql:set-reward maps a reward to a decision.

Furthermore, the *state* of the environment is considered by the agents (see section 5.2). The agent variable **state** keeps track of the state if it is defined by turtles-own (or patches-own). The state is an integer and can be set for each agent similar to the other variables (e.g. alternatives) before calling ql:init. Otherwise, the default (0) is used. A change in state is executed by calling ql:set-reward-and-state instead of ql:set-reward and appending a third parameter (the new state). Since the agent distinguishes between the states, the list of alternatives becomes a list of pairs of integers after ql:init was called. The first element of the pair indicates the state and the second element the alternative.

C.2 Parallelising the simulation

By building on the Akka framework, the ql-extension is able to parallelise the simulation and utilise multiple cores (Wyatt, 2013). Akka is written in Java and Scala. Since concurrency in Java is based on threads, also Akka uses threads. But the difficulties of data sharing and synchronisation are handled by a message-passing architecture. More concretely, Akka requires the implementation of "Akka actors" that run independently and share data by sending messages to each other (for a general introduction to the differences between thread-based and message-passing parallel programming, see Rauber and Rünger, 2013).

In the basic example of the previous section, the simulation is already parallelised. First, the NetLogo threads are not used for the ql-extension, which means that the latter runs independently of the former. Second, the learning and decision-making of the agents take place simultaneously because the ql-extension runs on multiple threads. The number of threads is controlled by the configuration file (application.conf: akka.actor.default-dispatcher; see also http://doc.akka.io/docs/akka/2.0.5/general/configuration.html).

Nevertheless, many parts of the simulation are executed by NetLogo, which does not parallelise naturally. This is a major bottleneck of the simulations because the ql-extension must wait for NetLogo to finish its calculations. The ql-extension solves this problem by the operation of multiple concurrently running instances of NetLogo. The deployment of multiple NetLogo instances is enabled by setting enable-parallel-mode to true (application.conf).

Given the current implementation, certain conditions must hold for the parallel mode to work:

- 1. It must be possible to assemble the agents into several groups. This may happen once at the beginning of the simulation (static groups) or repeatedly at each round (dynamic groups).
- 2. The situation must permit the rewards to be calculated for each group separately at a given point in time. Only the decisions of the group members and global variables of NetLogo can be used for this calculation.

This impedes the usage of the parallel mode, for instance, in the foraging model of chapter 8. The reward of an agent cannot be calculated without considering all other agents and the current state of the environment. Hence, all agents must be member of the same group, and no parallelisation is possible.

For a better understanding of the parallel mode, the architecture of the software is explained in the next section. It can be skipped if only the usage of the simulation is relevant. Section C.4 contains an example that makes use of the parallel mode.

C.3 The architecture of the ql-extension

The architecture of the ql-extension is illustrated by the class diagram of figure C.2. It clarifies the connection between the extension and the NetLogo package org.nlogo. It also explains how concurrency is implemented by "Akka actors". First, each NetLogo agent (a turtle or a patch) is linked to an "Akka actor". This is realised by the QLAgent class, which constitutes the counterpart of a NetLogo agent in the ql-extension. It is characterised by an exploration rate, a list of QValues, and a decision-making algorithm ("epsilon-greedy", "softmax", or "Roth-Erev"). A QValue instance is created for each alternative and specifies the current Q-value. The decision-making algorithm returns an element of a list of alternatives (a list of integers). It uses the exploration rate and the QValues.

Agents are grouped together by the class NLGroup. This is a subclass of org.nlogo.api.ExtensionObject, which makes it accessible within NetLogo code. It consists of NetLogo agents and the corresponding QLAgents.

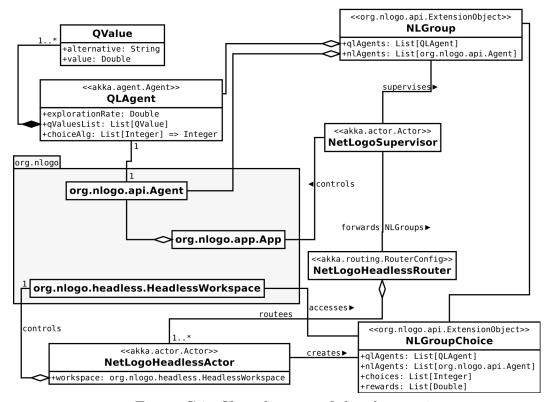


Figure C.2: Class diagram of the ql-extension

The main "Akka actor" of the extension is the NetLogoSupervisor. There is only one instance of this class. The NetLogoSupervisor has mutliple tasks. For example, it supervises all NLGroups and continuously triggers the choices of the agents. The speed of the repeated trigger is regulated by the corresponding slider of the NetLogo interface. When triggering the choice of the agents, the list of all NLGroups is forwarded to the NetLogoHeadlessRouter. Depending on the number of NetLogoHeadlessActors, the router splits this list in multiple parts. Afterwards, the NetLogoHeadlessActors handle the choices of the agents, and the NetLogoSupervisor is free to do other things.

More specifically, the NetLogoSupervisor also controls the main NetLogo instance (org.nlogo.app.App). On the one hand, it repeatedly calls the command update after all agents have received a reward. This command can be used to set a new tick and, hence, to update the NetLogo interface. On the other hand, the NetLogoSupervisor invokes the main NetLogo instance if the groups change during the simulation (section C.7).

When initialising the NetLogoSupervisor by ql:init, several headless workspaces of NetLogo are started in the background. Headless means that no graphical user interface is deployed. The number of headless workspaces is specified in the configuration file (application.conf). A separate "Akka actor" (the NetLogoHeadlessActor) controls each headless NetLogo instance. This actor continuously receives a list of NLGroups from the NetLogoSupervisor (via the NetLogoHeadlessRouter).

The headless NetLogo workspaces and the NetLogoHeadlessActors were added to the ql-extension in order to improve the performance. The interaction with NetLogo is the main bottleneck of the ql-extension. But repeatedly invoking NetLogo is necessary because the reward function, which maps the agents' choices to rewards, should be specified in the NetLogo model and not within the ql-extension. Therefore, multiple instances of NetLogo are run in parallel. Their only task is to repeatedly calculate the rewards of several groups of agents.

The performance of repeatedly calling the reward function is optimised by compiling this function only once. This is problematic because the NetLogo extensions API does currently not support the passing of arguments to a compiled function (see https://github.com/NetLogo/NetLogo/issues/413). A solution was mentioned by Seth Tisue in the corresponding discussion¹ and is implemented in the ql-extension. Each NetLogoHeadlessActor is identified by a unique number. This number is forwarded to the reward function when it is called by the NetLogoHeadlessActor. The reward function calls ql:get-group-list with the identifying number and receives a list of NLGroupChoices. Besides the agents, an NLGroupChoice also contains a list of the agents' decisions. The agents and their choices are accessed by the reporters ql:get-agents and ql:get-decisions. The rewards are set to an NLGroupChoice by ql:set-rewards. The reward function can also be used to update the (NetLogo) agents directly, e.g. by moving the agents within the NetLogo world or by setting variables. Since the agents are passed from the main NetLogo instance, the changes take effect in this instance as well. Finally, the reward function must return a new list of NLGroupChoices that correspond to the received list but with the rewards attributes set.

https://groups.google.com/forum/#!msg/netlogo-devel/8oDmCRERD1Q/0IDZm015eNwJ

C.4 The two-armed bandit problem

In figure C.3 and listing C.2, a second NetLogo model is given (downloadable as NetLogo-ql/models/n-armed-bandit.nlogo). It makes use of the parallel mode and implements the two-armed bandit problem. An agent, who is represented by a patch, chooses repeatedly between two alternatives. The reward of either choice is drawn from a normal distribution with mean alt-1-reward or alt-2-reward and standard deviation one. Different colors (white or grey) indicate the last decision of an agent.

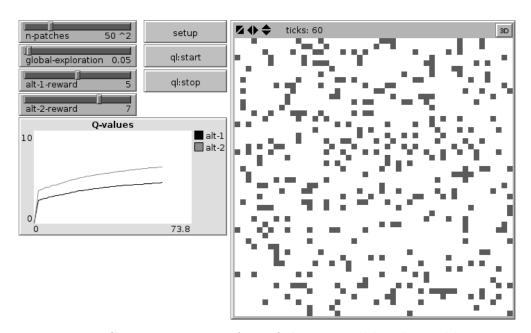


Figure C.3: NetLogo interface of the 2-armed bandit problem

The setup function of listing C.2 is similar to the one of the first example in section C.1. The exploration-rate and exploration-method are set for each agent, and the ql-extension is initialised by ql:init. Since there is no interaction between the agents, each group consists of a single agent. In line 13 of listing C.2, a list of groups is created, one group for each agent. At the same time, a list of alternatives is defined. The group structure is handed over to the extension in line 14. It is a static structure because the groups do not change during the simulation. In section C.7, it is demonstrated how to implement a dynamic group structure.

```
extensions [ql]
  patches-own[ exploration-rate exploration-method q-values ]
3
  to setup
    clear-all
5
    set-patch-size 400 / n-patches
    resize-world 0 (n-patches - 1) 0 (n-patches - 1)
    ask patches [
      set exploration-rate global-exploration
      set exploration-method "epsilon-greedy"
10
11
    ql:init patches
12
    let groups [ql:create-group (list (list self [0 1]))] of patches
13
    ql:set-group-structure groups
    reset-ticks
15
  end
16
17
  to-report get-rewards [ headless-id ]
18
    let group-list ql:get-group-list headless-id
19
    report map [reward ?] group-list
20
  end
21
22
  to-report reward [group]
23
    let agent first ql:get-agents group
    let decision first ql:get-decisions group
    ifelse decision = 0
26
      ask agent [set pcolor blue]
27
      report ql:set-rewards group (list random-normal alt-1-reward 1)
29
      ask agent [set pcolor red]
30
      report ql:set-rewards group (list random-normal alt-2-reward 1)
32
  end
33
34
  to update
    tick
36
37 end
```

Listing C.2: NetLogo code of the 2-armed bandit problem

The simulation is started and stopped by ql:start and ql:stop. After starting the simulation, two functions are called repeatedly by the ql-extension and, hence, must be implemented in the NetLogo model. By default, the functions are named get-rewards and update. The names of the functions can be changed in the file application.conf. The first function is used to calculated the rewards of a group of agents. It comes with exactly one parameter (headless-id). The second function is executed repeatedly after every agent has received a reward. In listing C.2, a new tick is set, which updates the NetLogo interface.

The following list describes some commands of the ql-extension in detail:

- ql:create-group is a reporter that creates a group from a list of pairs. Each pair is a list with two elements: first, an agent and, second, a list of integers (the alternatives). An object of type NLGroup is returned.
- ql:set-group-structure takes a list of objects of type NLGroup as parameter. It sets a static group structure.
- ql:start or ql:stop starts or stops the simulation.
- ql:get-group-list can only be called from the reward function and must forward the headless-id. It returns a list of objects of type NLGroupChoice.
- ql:get-agents returns the list of NetLogo agents (turtles or patches) that are held by a NLGroupChoice.
- q1:get-decisions returns the list of decisions that are held by a NLGroup-Choice. The indices of the decisions correspond to the indices of the agents that are held by the NLGroupChoice such that the decision at index i belongs to the agent at index i.
- ql:set-rewards sets a list of rewards for the decisions that are held by a NLGroupChoice. It returns a copy of the NLGroupChoice with the rewards attribute set. The indices of the rewards must correspond to the indices of the agents that are held by the NLGroupChoice such that the reward at index i belongs to the agent at index i.

C.5 Parameter sweeps

The ql-extension supports parameter sweeps with the BehaviourSpace of NetLogo (see http://ccl.northwestern.edu/netlogo/docs/behaviorspace.html). The setup slightly differs from the usual proceeding (see figure C.4). First, there are no "Go commands". Instead, ql:start is called as "Setup command". Second, ql:stop is added to "Final commands". Since the BehaviourSpace recreates the agents instantly even if the ql-extension has not finished yet, an error occurs once in a while. By calling wait 1 after ql:stop, this error is prevented. If the BehaviourSpace waits for one second, the ql-extension is usually ready for new agents. Third, a "Stop condition" must be present because the time limit does not work. Finally, only one experiment can run simultaneously (see lower window of figure C.4). The parallelisation is already built into the ql-extension.

This setup works as long as the measures are run at the end of the simulation. If the option "measure runs at every step" is enabled, a "Go command" that forces NetLogo to wait for the next tick must be added. For example:

```
to wait-for-tick
set nextTick nextTick + 1
while [ticks < nextTick] [
random 100
; do useful stuff
; e.g. update globals here
]
end
```

It is also possible to run the experiments from command line (http://ccl.northwestern.edu/netlogo/docs/behaviorspace.html#advanced). As already stated, the number of threads is limited to one when using the ql-extension:

```
java -Xmx1024m -Dfile.encoding=UTF-8 -cp NetLogo.jar org.nlogo.
headless.Main --model ql-model.nlogo --experiment performance-experiment --threads 1
```

Experiment		
Experiment name	performance-expe	eriment
Vary variables as follows (note brackets and quotation marks):		
["n-patches" 50 100 150 200] ["global-exploration" 0.05] ["alt-1-reward" 5] ["alt-2-reward" 7]		
["my-slider" 1 2 7 8] or specify start, increment, and end, for example: ["my-slider" [0 1 10]] (note additional brackets) to go from 0, 1 at a time, to 10. You may also vary max-pxcor, min-pxcor, max-pycor, min-pycor, random-seed.		
Repetitions 10		
run each combination this many times		
Measure runs using these reporters:		
ql:get-performance "HundredTicks" ql:get-performance "NLSuperIdle" ql:get-performance "NLSuperHandleGroups" ql:get-performance "NLSuperUpdate"		
Measure runs at every step if unchecked, runs are measured only when they are over		
Setup commands:		Go commands:
setup ql:start		
✓ Stop condition: ✓ Final commands:		
ticks > 1000	Ď	ql:stop wait 1
the run stops if this reporter becomes true run at the end of each run		
Time limit 0		
stop after this many steps (0 = no limit) OK Cancel		

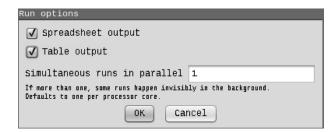


Figure C.4: NetLogo interfaces of an experiment

C.6 Performance

An advantage of the ql-extension is the enhanced performance of the simulations, which is achieved by concurrency. The performance of a simulation can be measured by monitoring the NetLogoSupervisor and the NetLogoHeadlessActors. Different measures are included in the ql-extension and obtained by the reporter ql:get-performance. The reporter takes one of the following string parameters and returns the time in milliseconds:

- \bullet "Hundred Ticks" - the average time that is needed for 100 ticks.
- "NLSuperIdle" the average time of the NetLogoSupervisor being idle, which means that it waits for the NetLogoHeadlessActors to finish the reward calculations.
- "NLSuperHandleGroups" the average time of the NetLogoSupervisor forwarding the NLGroups to the NetLogoHeadlessRouter (this becomes relevant in case of a dynamic group structure because the primary NetLogo instance needs to be invoked).
- "NLSuperUpdate" the average time of the NetLogoSupervisor executing the update procedure.
- "HeadlessIdle 1" the average time of the first NetLogoHeadlessActor being idle, which means that it waits for the NetLogoSupervisor to forward NLGroups or for the NetLogo headless workspaces to calculate the rewards.
- "HeadlessHandleGroups 1" the average time of the first NetLogoHeadless-Actor initiating the agents to make a decision.
- "HeadlessHandleChoices 1" the average time of the first NetLogoHeadless-Actor handling the agents' decisions (calling the NetLogo headless workspace).
- "HeadlessAnswering 1" the average time of the first NetLogo headless workspace waiting for the first NetLogoHeadlessActor to forward the list of NLGroupChoices.

By changing the number of the last four parameters, the corresponding values of the other NetLogoHeadlessActors are obtained. The usage of the performance measures must be enabled in the configuration file (application.conf).

15

In the following, it is shown that the number of NetLogoHeadlessActors is a relevant factor in regard to the performance of the simulation. A performance leak exists because the NetLogoSupervisor must wait for the NetLogoHeadlessActors to finish their calculations. This means that the performance of a simulation is optimised by increasing the number of concurrently working headless actors. With many of them, the NetLogoSupervisor is rarely idle, and the simulation runs faster. This should be evident by the performances measure "NLSuperIdle" and "HundredTicks". In case of the two-armed bandit simulation (section C.4), both measures are pictured in figure C.5 for different numbers of patches and different numbers of concurrently working NetLogoHeadlessActors.

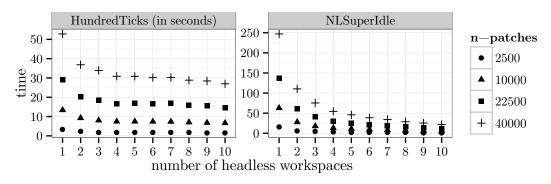


Figure C.5: Performance of the two-armed bandit simulation

Figure C.5 reveals that the performance of the simulation increases with the number of NetLogoHeadlessActors. Comparing the simulations with one and ten NetLogoHeadlessActors, the former needs twice as long as the latter for 100 ticks. Moreover, the second graph illustrates that there is not much room for improvement. The NetLogoSupervisor is almost never idle if ten NetLogo-HeadlessActors work concurrently.

Furthermore, the measures "NLSuperHandleGroups", "HeadlessHandleChoices", and "HeadlessAnswering" are very close to zero and independent of the number of patches or NetLogoHeadlessActors. The time that the NetLogoSupervisor needs to execute the update procedure ("NLSuperUpdate") increases with the number of patches. The remaining two measures ("HeadlessHandleGroups" and "HeadlessIdle") show similar developments as the total performance (see figure C.6). Since the list of NLGroups is distributed equally among the headless actors,

the average waiting time as well as the average working time of the NetLogo-HeadlessActors decreases with their number.

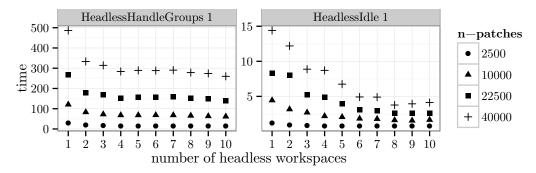


Figure C.6: Performance of the first NetLogoHeadlessActor

The optimal number of NetLogoHeadlessActors depends on the disposable computational resources. Every NetLogo headless workspace is started on a new thread. If ten NetLogoHeadlessActors are used, NetLogo occupies at least ten threads. These threads must block from time to time when waiting for the qlextension. It is, therefore, beneficial to have at least the same number of threads available for the qlextension. The minimum and maximum number of threads for the qlextension are set in the configuration file (application.conf). Further experiments have shown that performance is best if the maximum number of threads is slightly above the number of NetLogoHeadlessActors (for example, maximal 12 threads if 10 headless actors are employed). The optimal number of threads and NetLogoHeadlessActors should be evaluated empirically given the maximum number of agents.

C.7 Dynamic group structures

In the simulations of section 7.1, two-person games were played with multiple partners. The simulations were run for 1000 rounds. If the group structure had been fixed, agents with 2 partners would have had 2000 choices and agents with 4 partners 4000 choices during one simulation. Since the number of choices affects the outcome variables, such as Q-values and relative frequencies, simulations with different numbers of partners are not comparable.

One solution is that each agent has one choice per round regardless of the number of partners. In simulations with multiple partners, this requires a different group structure at each round. As stated in section C.3, the NetLogoSupervisor is responsible for updating the group structure. If ql:set-group-structure is not called after initialising the ql-extension, the NetLogoSupervisor executes the procedure get-group before every new round of decision-making. This procedure must, hence, be implemented in the NetLogo model (the name can be changed in the file application.conf). An example is given in listing C.3.

```
globals [ group-structure ]
  turtles -own [ exploration -rate exploration -method ]
  to setup
    clear-all
    create-turtles 100 [
      set exploration-rate 0.5
      set exploration-method "epsilon-greedy"
    ql:init turtles
10
    set group-structure []
11
    let i 0
12
    while [i < (count turtles)] [
13
      ask turtle i [
14
        let another Turtle turtle ((i + 1) \mod (count turtles))
        let group ql:create-group (list
16
          (list self (n-values 2 [ ? ]))
          (list anotherTurtle (n-values 2 [ ? ])))
18
        set group-structure lput group group-structure
19
20
      set i i + 1
22
23 end
  to-report get-groups
    report n-of 50 group-structure
27 end
```

Listing C.3: NetLogo code of a dynamic group structure

Similar to the "Small Worlds" model, which is available from the NetLogo commons (http://ccl.northwestern.edu/netlogo/models/SmallWorlds), the procedure of listing C.3 creates 100 turtles that are embedded in a perfect 1-lattice (see also section 7.1). After the global variable group-structure has been created, the command ql:set-group-structure is not called. Instead, the function get-groups is implemented.

The NetLogoSupervisor expects the function get-groups to return a list of NLGroups. These groups are either created in this function or in the setup. If created in the setup, ql:init must be called before the groups are created (see listing C.3). In the example, the function get-groups is used to randomly select 50 groups at each round.

In the present implementation, not every agent has exactly one choice at any given round. Some agents may have two choices, and some agents may have no choice. But, on average, an agent has one choice per round. A more accurate procedure is possible. But get-groups is one of the "performance bottlenecks" of the simulation. It should, therefore, be implemented as simple as possible.

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