

For any policy $\vec{\mu} = \mu_1, \dots, \mu_n$, for any state x and any stationary adversary policy ν , there exists a decomposition:

$$\vec{\mu} = \vec{\mu}_P \vec{\mu}_C \vec{\mu}_{P'}$$

such that

$$\mathbb{1}_x P_{\vec{\mu}_P, \nu} = \mathbb{1}_x P_{\vec{\mu}_P, \nu} P_{\vec{\mu}_C, \nu} = \mathbb{1}_y(\vec{\mu}, x, \nu)$$

If we consider the policy $\tilde{\mu}(\vec{\mu}, x, \nu) = \mu_P(\mu_C)^\infty$, then for any w ,

$$\begin{aligned} v_{\tilde{\mu}(\vec{\mu}, x, \nu), \nu}(x) - T_{\vec{\mu}_P, \nu} T_{\vec{\mu}_C, \nu} w(x) &= \mathbb{1}_x [T_{\vec{\mu}_P, \nu} (T_{\vec{\mu}_C, \nu})^\infty w - T_{\vec{\mu}_P, \nu} T_{\vec{\mu}_C, \nu} w] \\ &= \sum_{k=1}^{\infty} \mathbb{1}_x T_{\vec{\mu}_P, \nu} (T_{\vec{\mu}_C, \nu})^{k+1} w - \mathbb{1}_x T_{\vec{\mu}_P, \nu} (T_{\vec{\mu}_C, \nu})^k w \\ &= \sum_{k=1}^{\infty} \mathbb{1}_x \Gamma_{\vec{\mu}_P, \nu} (\Gamma_{\vec{\mu}_C, \nu})^k (T_{\vec{\mu}_C, \nu} w - w) \\ &= \frac{\gamma^{i+c}}{1 - \gamma^c} \mathbb{1}_{y(\vec{\mu}, x, \nu)} (T_{\vec{\mu}_C, \nu} w - w). \end{aligned}$$

Therefore by taking $w = T_{\vec{\mu}_{P'}, \nu} v$, we get for any v ,

$$v_{\tilde{\mu}(\vec{\mu}, x, \nu), \nu}(x) - T_{\vec{\mu}, \nu} v(x) = \frac{\gamma^{i+c}}{1 - \gamma^c} \mathbb{1}_{y(\vec{\mu}, x, \nu)} (T_{\vec{\mu}_C, \nu} T_{\vec{\mu}_{P'}, \nu} v - T_{\vec{\mu}_{P'}, \nu} v).$$

Symmetrically we have for any policy $\vec{\nu} = \nu_1 \dots \nu_n$, any state x and any stationary adversary policy μ ,

$$v_{\mu, \vec{\nu}(\vec{\nu}, x, \mu)}(x) - T_{\mu, \vec{\nu}} v(x) = \frac{\gamma^{j+d}}{1 - \gamma^d} \mathbb{1}_{z(\vec{\nu}, x, \mu)} (T_{\mu, \vec{\nu}_C} T_{\mu, \vec{\nu}_{P'}} v - T_{\mu, \vec{\nu}_{P'}} v).$$

Assume $v \geq T v$ and

$$T_{\mu_1, \nu_1} \dots T_{\mu_n, \nu_n} v = T_{\vec{\mu}, \vec{\nu}} v = T^n v.$$

On the one hand, we have

$$\begin{aligned} v_{\mu_*, \nu_*}(x) - T^n v(x) &\leq v_{\mu_*, \vec{\nu}(\vec{\nu}, x, \mu_*)}(x) - T^n v(x) \\ &= \frac{\gamma^{j+d}}{1 - \gamma^d} \mathbb{1}_{z(\vec{\nu}, x, \mu_*)} (T_{\mu_*, \vec{\nu}_C} T_{\mu_*, \vec{\nu}_{P'}} v - T_{\mu_*, \vec{\nu}_{P'}} v) \\ &\leq \frac{\gamma^{j+d}}{1 - \gamma^d} \mathbb{1}_{z(\vec{\nu}, x, \mu_*)} (T^{n-j-d} v - T^{n-j} v). \end{aligned}$$

From z such that $T^{n-j-d} v - T^{n-j} v \leq \rho$, can we do $\vec{\nu}_C$ and then force any policy μ_* to revisit z ? If yes, then we have a bound on v_* .

On the other hand, we have for all $\vec{\nu}$;

$$\begin{aligned} v_{\tilde{\mu}(\vec{\mu}, x, \vec{\nu})}(x) - T^n v(x) &= \frac{\gamma^{i+c}}{1 - \gamma^c} \mathbb{1}_{y(\vec{\mu}, x, \vec{\nu})} (T_{\vec{\mu}_C, \vec{\nu}} T_{\vec{\mu}_{P'}, \vec{\nu}} v - T_{\vec{\mu}_{P'}, \vec{\nu}} v) \\ &\geq \frac{\gamma^{i+c}}{1 - \gamma^c} \mathbb{1}_{y(\vec{\mu}, x, \vec{\nu})} (T^{n-i-c} v - T^{n-i} v). \end{aligned}$$

From y , such that $T^{n-j-d} v - T^{n-j} v > \rho$, can we do $\vec{\mu}_C$ and then force any policy $\vec{\nu}$ to revisit y ? If yes, then we make a significant improvement.