

Pure Nash Equilibria complexity versus succinctness

Fall 2020

- 1 Complexity framework
- 2 Complexity analysis
- 3 Other succinct representations
- 4 Concluding remarks

Natural problems related to PNE

Is Nash (IsN)

Given a game Γ and a strategy profile a , decide whether a is a Nash equilibrium of Γ .

Exists Pure Nash (EPN)

Given a strategic game Γ , decide whether Γ has a Pure Nash equilibrium.

Pure Nash with Guarantees (PNGRANT)

Given a strategic game Γ and a value v , decide whether there is a pure Nash equilibrium in which the first player gets payoff at least v .

How to represent a game?

- We are interested in fixing the representation of a game as an input to a program.
- It is natural to consider different levels of succinctness.
- In the most generic model some components of the game have to be represented by a TM, for example the utility functions.

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We only consider rational valued utility functions

The convention guarantees a correct and unique game definition from its description

Explicit form

Strategic games in explicit form.

- *A game is given by a tuple*

$$\Gamma = \langle 1^n, A_1, \dots, A_n, T \rangle.$$

- *It has n players,*
- *For each player i , A_i is given explicitly by listing its elements.*
- *T is a table with an entry for each strategy profile s and player i .*
- *So, $u_i(s) = T(s, i)$.*

General form

Strategic games in general form.

- *A game is given by a tuple*

$$\Gamma = \langle 1^n, A_1, \dots, A_n, M, 1^t \rangle.$$

- *It has n players,*
- *For each player i , A_i is given explicitly by listing its elements.*
- *The description of their pay-off is given by $\langle M, 1^t \rangle$.*
- *So, for each strategy profile s and player i ,
 $u_i(s) = M(s, i)$ stopping after t steps.*

Implicit form

Strategic games in implicit form.

- *A game is given by a tuple*

$$\Gamma = \langle 1^n, 1^m, M, 1^t \rangle.$$

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Forms of representation

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Strategic games in general form. A game is described by a tuple $\Gamma = \langle 1^n, A_1, \dots, A_n, M, 1^t \rangle$.

Strategic games in implicit form. A game is described by a tuple $\Gamma = \langle 1^n, 1^m, M, 1^t \rangle$.

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Is this classification tight?

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We have to associate F to a game Γ and a strategy profile s , i.e a reduction function f , where $f(F) = \langle \Gamma, s \rangle$, so that:

- F is not satisfiable iff s is a PNE of Γ
- and $\langle \Gamma, s \rangle$ can be obtained from F in polynomial time

IsPN implicit form: Hardness

Given a CNF formula F on n variables consider the game $\Gamma(F)$ which:

- Has one player and $A_1 = \{0, 1\}^{n+1}$
- $u_1(0x) = 0$, for any $x \in \{0, 1\}^n$
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Thus $\Gamma(F), 0^{n+1}$ verify the first requirement.

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The time required to obtain $\langle 1^n, 1^m, M, 1^t \rangle$, given F , is polynomial in $|F|$.

IsPN implicit form

Theorem

The IsPN problem for strategic games in implicit form is coNP-complete.

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A better classification? in Σ_2^P .

EPN: general form

Theorem

The EPN problem for strategic games in general form is NP-complete.

We provide a reduction from SAT. Let F be a CNF formula.

- $F \rightarrow \Gamma(F) = \langle 1^n, \{0, 1\} \dots \{0, 1\}, M^F, 1^{(n+|F|)^2} \rangle$ where
- n is the number of variables in F and
- M^F is a TM that on input (a, i) , evaluates F on assignment a and afterwards it implements the utility function of the i -th player. According to the following definition:

EPN: general form

$$u_1(a) = \begin{cases} 5 & \text{if } F(a) = 1, \\ 4 & \text{if } F(a) = 0 \wedge a_1 = 0 \wedge a_2 = 1, \\ 3 & \text{if } F(a) = 0 \wedge a_1 = 1 \wedge a_2 = 1, \\ 2 & \text{if } F(a) = 0 \wedge a_1 = 1 \wedge a_2 = 0, \\ 1 & \text{if } F(a) = 0 \wedge a_1 = 0 \wedge a_2 = 0, \end{cases}$$

$$u_2(a) = \begin{cases} 5 & \text{if } F(a) = 1, \\ 4 & \text{if } F(a) = 0 \wedge a_1 = 0 \wedge a_2 = 0, \\ 3 & \text{if } F(a) = 0 \wedge a_1 = 0 \wedge a_2 = 1, \\ 2 & \text{if } F(a) = 0 \wedge a_1 = 1 \wedge a_2 = 1, \\ 1 & \text{if } F(a) = 0 \wedge a_1 = 1 \wedge a_2 = 0. \end{cases}$$

And, for any $j > 2$

$$u_j(a) = \begin{cases} 5 & \text{if } F(a) = 1, \\ 1 & \text{otherwise.} \end{cases}$$

Reduction correctness

We have that

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Reduction correctness

We have that

- Given a description of F , $\Gamma(F)$ is computable in polynomial time.
Similar arguments as before.
- F is satisfiable iff $\Gamma(F)$ has a PNE?

Reduction trick

Look at the two player strategic game that can be played by the first and second players:

	0	1
0	1,4	4,3
1	2,1	3,2

PNE?

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PNE?

None

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Such a strategy profile is a PNE.
- F is a no instance of SAT.
For any strategy profile the payoff of players $j > 2$ is always 1.
So they cannot change strategy and improve payoff.
However, players 1 and 2 are engaged in a game with no PNE
so one of them can change strategy and increase its payoff.
Therefore $\Gamma(F)$ has no PNE

Σ_2^P definition and a complete problem

Let $L \subseteq \Sigma^*$ be a language.

$L \in \Sigma_2^P$ if and only if there is a polynomially time decidable relation R and a polynomial p such that

$$L = \{x \mid \exists z : |z| \leq p(|x|) \forall y : |y| \leq p(|x|) \langle x, y, z \rangle \in R\}.$$

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Q2SAT

Given $\Phi = \exists \alpha_1, \dots, \alpha_{n_1} \forall \beta_1, \dots, \beta_{n_2} F$ where F is a Boolean formula over the boolean variables $\alpha_1, \dots, \alpha_{n_1}, \beta_1, \dots, \beta_{n_2}$, decide whether Φ is valid.

Q2SAT is Σ_2^P -complete.

EPN: implicit form

Theorem

The EPN problem for strategic games in implicit form is Σ_2^P -complete.

Lets provide a reduction from Q2SAT.

EPN implicit form:reduction

For each $\Phi = \exists \alpha_1, \dots, \alpha_{n_1} \forall \beta_1, \dots, \beta_{n_2} F$
we define a game $\Gamma(\Phi)$ as follows.
There are four players:

EPN implicit form:reduction

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There are four players:

- Player 1, the *existential player*, assigns truth values to the boolean variables $\alpha_1, \dots, \alpha_{n_1}$ and $A_1 = \{0, 1\}^{n_1}$ and $a_1 = (\alpha_1, \dots, \alpha_{n_1}) \in A_1$.

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- Player 2, the *universal player*, assigns truth values to the boolean variables $\beta_1, \dots, \beta_{n_2}$ and $A_2 = \{0, 1\}^{n_2}$ and $a_2 = (\beta_1, \dots, \beta_{n_2}) \in A_2$.

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- Players 3 and 4 avoid entering into a Nash equilibrium when the actions played by players 1 and 2 do not satisfy F . Their set of actions are $A_3 = A_4 = \{0, 1\}$.

Let us denote by $F(a_1, a_2)$ the truth value of F under the assignment given by a_1 and a_2 .

$$u_1(a_1, a_2, a_3, a_4) = \begin{cases} 1 & \text{if } F(a_1, a_2) = 1, \\ 0 & \text{otherwise.} \end{cases}$$

$$u_2(a_1, a_2, a_3, a_4) = \begin{cases} 1 & \text{if } F(a_1, a_2) = 0, \\ 0 & \text{otherwise.} \end{cases}$$

$$u_3(a_1, a_2, a_3, a_4) = \begin{cases} 5 & \text{if } F(a_1, a_2) = 1, \\ 4 & \text{if } F(a_1, a_2) = 0 \wedge a_3 = 0 \wedge a_4 = 1, \\ 3 & \text{if } F(a_1, a_2) = 0 \wedge a_3 = 1 \wedge a_4 = 1, \\ 2 & \text{if } F(a_1, a_2) = 0 \wedge a_3 = 1 \wedge a_4 = 0, \\ 1 & \text{if } F(a_1, a_2) = 0 \wedge a_3 = 0 \wedge a_4 = 0. \end{cases}$$

$$u_4(a_1, a_2, a_3, a_4) = \begin{cases} 5 & \text{if } F(a_1, a_2) = 1, \\ 3 & \text{if } F(a_1, a_2) = 0 \wedge a_3 = 0 \wedge a_4 = 1, \\ 2 & \text{if } F(a_1, a_2) = 0 \wedge a_3 = 1 \wedge a_4 = 1, \\ 1 & \text{if } F(a_1, a_2) = 0 \wedge a_3 = 1 \wedge a_4 = 0, \\ 4 & \text{if } F(a_1, a_2) = 0 \wedge a_3 = 0 \wedge a_4 = 0. \end{cases}$$

EPN implicit form: reduction correctness

- Let us assume that $\Phi = \exists \alpha_1, \dots, \alpha_n \forall \beta_1, \dots, \beta_m F$, where F is a Boolean formula over the boolean variables $\alpha_1, \dots, \alpha_n, \beta_1, \dots, \beta_m$, is true.
- Then there exists $\alpha \in \{0, 1\}^n$ such that for all $\beta \in \{0, 1\}^m$, $F(\alpha, \beta) = 1$.
- This means that if player 1 plays action α , for each $\beta \in \{0, 1\}^m$, $a_3, a_4 \in \{0, 1\}$, no player has incentive to change strategy.

EPN implicit form: reduction correctness

- Let us assume that Φ is not valid.
- It means that for any $\alpha \in \{0, 1\}^n$ there exists $\beta \in \{0, 1\}^m$ such that $F(\alpha, \beta) = 0$.
- Let (α, β, a, b) be a strategy profile. We have two cases.

EPN implicit form: reduction correctness

- Let us assume that Φ is not valid.
- It means that for any $\alpha \in \{0, 1\}^n$ there exists $\beta \in \{0, 1\}^m$ such that $F(\alpha, \beta) = 0$.
- Let (α, β, a, b) be a strategy profile. We have two cases.
- Case 1: $F(\alpha, \beta) = 0$, in this case players 3 and 4 engage in a no PNE game.

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- Let (α, β, a, b) be a strategy profile. We have two cases.
- Case 1: $F(\alpha, \beta) = 0$, in this case players 3 and 4 engage in a no PNE game.
- Case 2: $F(\alpha, \beta) = 1$, since Φ is not valid, there exists $\beta' \in \{0, 1\}^m$ such that $F(\alpha, \beta') = 0$. Therefore player 2 has an incentive to change strategy β by β' .

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- Therefore, the strategy profile is not a PNE.

PNGrant problem

PNGrant Given a strategic game Γ and a value v , decide whether there is a PNE s so the $u_1(s) \geq v$.

Theorem

The PNGrant problem can be solved in polynomial time for strategic games given in explicit form but it is NP-complete for strategic games given in general form is Σ_2^P -complete for strategic games given in implicit form.

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In all the reduction the utility for the first player in all PNE is constant, this provides the value of v in each reduction.

- 1 Complexity framework
- 2 Complexity analysis
- 3 Other succinct representations**
- 4 Concluding remarks

(Boolean) Circuit games

[Schoenebeck and Vadhan, EC 2006 - ACM TCT 2012]

- In a circuit game, players still control disjoint sets of variables, but each player's payoff is given by a single boolean circuit.
- The boolean circuit computes a rational value as the quotient of two integers
- Boolean circuit games are the special case of circuit games where each player controls a single boolean variable.

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TMs can be simulated by circuits and viceversa

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TMs can be simulated by circuits and viceversa

- Circuit games are equivalent to implicit form games
- Boolean circuit games are a subset of general form games.

(Boolean) weighted formula games

[Mavronicolas, Monien, Wagner, WINE 2007]

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- Boolean formula games are the special case of formula games where each player controls a single boolean variable.
- Formulas can be casted as circuits but not viceversa as the size might grow exponentially.
- Nevertheless the utility functions of the provided reductions can be easily described in this way.
So the problems are equivalent from the complexity point of view.

Graphical games

[Gottlob, Greco and Scarcello, JAIR 2005]

- Graphical games are a representation of multiplayer games meant to capture and exploit locality or sparsity of direct influences.
- They are most appropriate for large population games in which the payoffs of each player are determined by the actions of only a small subpopulation.
- Players' relationship is described by a graph and the payoff of a player depends only on the actions of its neighbors.

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- Provide a complementary framework to analyze complexity based on the graph parameters:

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- Players' relationship is described by a graph and the payoff of a player depends only on the actions of its neighbors.
- Provide a complementary framework to analyze complexity based on the graph parameters: bounded degree, bounded treewidth, ...

- 1 Complexity framework
- 2 Complexity analysis
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- 4 Concluding remarks**

Conclusions

- We have analyzed some ways of describing strategic games with **polynomial time computable utilities**
- We have concentrated on the study of two computational problems.
- As expected complexity increases with succinctness.
- There are many other
 - game classes
 - and problems of interestwith similar behavior.

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Contents taken from a subset of the results in

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