



Automated temporal equilibrium analysis: Verification and synthesis of multi-player games



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ABSTRACT

In the context of multi-agent systems, the *rational verification* problem is concerned with checking which temporal logic properties will hold in a system when its constituent agents are assumed to behave rationally and strategically in pursuit of individual objectives. Typically, those objectives are expressed as temporal logic formulae which the relevant agent desires to see satisfied. Unfortunately, rational verification is computationally complex, and requires specialised techniques in order to obtain practically useable implementations. In this paper, we present such a technique. This technique relies on a reduction of the rational verification problem to the solution of a collection of parity games. Our approach has been implemented in the *Equilibrium Verification Environment* (EVE) system. The EVE system takes as input a model of a concurrent/multi-agent system represented using the Simple Reactive Modules Language (SRML), where agent goals are represented as Linear Temporal Logic (LTL) formulae, together with a claim about the equilibrium behaviour of the system, also expressed as an LTL formula. EVE can then check whether the LTL claim holds on some (or every) computation of the system that could arise through agents choosing Nash equilibrium strategies; it can also check whether a system has a Nash equilibrium, and synthesise individual strategies for players in the multi-player game. After presenting our basic framework, we describe our new technique and prove its correctness. We then describe our implementation in the EVE system, and present experimental results which show that EVE performs favourably in comparison to other existing tools that support rational verification.

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1. Introduction

The deployment of AI technologies in a wide range of application areas over the past decade has brought the problem of *verifying* such systems into sharp focus. Verification is the problem of ensuring that a particular system is correct with respect to some specification. The most successful approach to automated formal verification is that of *model checking* [1].

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With this approach, we first derive a finite state abstract model of the system \mathcal{S} being studied; a common approach involves representing the system as a directed graph in which vertices correspond to states of the system, and edges correspond to the execution of program instructions, or the performance of actions; branching in the graph represents either input from the environment, or choices available to components of the system. With this approach, the directed graph is typically referred to as a labelled transition system, or Kripke structure: each path through the transition system represents a possible execution or computation of the system \mathcal{S} . Correctness properties of interest are expressed as formulae φ of propositional temporal logic—the most popular such logics for this purpose are Linear Temporal Logic (LTL) and the Computation Tree Logic (CTL). In the case of properties φ expressed as LTL formulae, we typically want to check whether φ is satisfied on some or all possible computations of \mathcal{S} , that is, on some or all possible paths through the transition system/Kripke structure representing \mathcal{S} .

Great advances have been made in model checking since the approach was first proposed in the early 1980s, and the technique is now widely used in industry. Nevertheless, the verification of practical software systems is by no means a solved problem, and remains the subject of intense ongoing research. The verification of AI systems, however, raises a distinctive new set of challenges. The present paper is concerned with the problem of verifying *multi-agent systems*, which are AI systems consisting of multiple interacting semi-autonomous software components known as *agents* [2,3]. Software agents were originally proposed in the late 1980s, but it is only over the past decade that the software agent paradigm has been widely adopted. At the time of writing, software agents are ubiquitous: we have software agents in our phone (e.g., Siri), processing requests online, automatically trading in global markets, controlling complex navigation systems (e.g., those in self-driving cars), and even carrying out tasks on our behalf in our homes (e.g., Alexa). Typically, these agents do not work in isolation: they may interact with humans or with other software agents. The field of multi-agent systems is concerned with understanding and engineering systems that have these characteristics.

We typically assume that agents are acting in pursuit of goals or preferences that are delegated to them by their users. However, whether an agent is able to achieve its goal, or the extent to which it can bring about its preferences, will be directly influenced by the behaviour of other agents. Thus, to act optimally, an agent must reason *strategically*, taking into account the goals/preferences of other agents, and the fact that they too will be acting strategically in the pursuit of these, taking into account the goals/preferences of other agents and their own strategic behaviour. *Game theory* is the mathematical theory of strategic interaction, and as such, it provides a natural set of tools for reasoning about multi-agent systems [4].

With respect to the problem of verifying multi-agent systems, the relevance of game theory is as follows. Suppose we are interested in whether a multi-agent system \mathcal{S} , populated by self-interested agents, might exhibit some property represented by an LTL formula φ . We can, of course, directly apply standard model checking techniques, to determine whether φ holds on some or all computations of \mathcal{S} . However, given that our agents are assumed to act rationally, whether φ holds on some or all computations is not relevant if the computations in question involve irrational choices on behalf of some agents in the system. A much more relevant question, therefore, is whether φ holds on some or all computations *that could result from agents in the system making rational choices*. This raises the question of what counts as a rational choice by the agents in the system, and for this game theory provides a number of answers, in the form of *solution concepts* such as Nash equilibrium [4,3]. Thus, from the point of view of game theory, *correct behaviour* would correspond to *rational behaviour* according to some game theoretic solution concept, which is another way of saying that agents in the system will act *optimally* with respect to their preferences/goals, under the assumption that other agents do the same.

This approach to reasoning about the behaviour of multi-agent AI systems establishes a natural connection between multi-agent systems and multi-player games: agents correspond to players, computations of the multi-agent system correspond to plays of the game, individual agent behaviours correspond to player strategies (which define how players make choices in the system over time), and correct behaviour would correspond to rational behaviour—in our case, player behaviour that is consistent with the set of Nash equilibria of the multi-player game, whenever such a set is non-empty. Our main interest in this paper is the development of the theory, algorithms, and tools for the automated game theoretic analysis of concurrent and multi-agent systems, and in particular, the analysis of temporal logic properties that will hold in a multi-agent system under the assumption that players choose strategies which form a Nash equilibrium.¹

The connection between AI systems (modelled as multi-agent systems) and multi-player games is well-established, but one may still wonder why *correct behaviour* for the AI system should correspond to *rational behaviour* in the multi-player game. This is a legitimate question, especially, because game theory offers very many different notions of rationality, and therefore of optimal behaviour in the system/game. For instance, solution concepts such as subgame-perfect Nash equilibrium (SPNE) and strong Nash equilibrium (SNE) are refinements of Nash equilibrium where the notion of rationality needs to satisfy stronger requirements. Consequently, there may be executions of a multi-agent system that would correspond to a Nash equilibrium of the associated multi-player game (thus, regarded as correct behaviours of the multi-agent system), but which do not correspond to a subgame-perfect Nash equilibrium or to a strong Nash equilibrium of the associated multi-player game. We do not argue that Nash equilibrium is the only solution concept of relevance in the game theoretic analysis of multi-agent systems, but we believe (as do many others [3,5,6]) that Nash equilibrium is a natural and appropriate starting point for such an analysis. Taking Nash equilibrium as our baseline notion of rationality in multi-player games, and

¹ Although in this work we focus on Nash equilibrium, a similar methodology may be applied using refinements of Nash equilibrium and other solution concepts.

therefore of correctness in multi-agent systems, we focus our study on two problems related to the temporal equilibrium analysis of multi-agent systems [7,8], as we now explain.

Synthesis and rational verification. The two main problems of interest to us are the *rational verification* and *automated synthesis* problems for concurrent and multi-agent systems modelled as multi-player games. In the *rational verification* problem, we desire to check which temporal logic properties are satisfied by the system/game *in equilibrium*, that is, temporal logic properties satisfied by executions of the multi-agent system generated by strategies that form a Nash equilibrium. A little more formally, let P_1, \dots, P_n be the agents in our concurrent and multi-agent system, and let $\text{NE}(P_1, \dots, P_n)$ denote the set of all executions, hereafter called runs, of the system that could be generated by agents selecting strategies that form a Nash equilibrium. Finally, let φ be an LTL formula. Then, in the rational verification problem, we want to know whether for some/every run $\pi \in \text{NE}(P_1, \dots, P_n)$ we have $\pi \models \varphi$.

In the automated *synthesis* problem, on the other hand, we additionally desire to *construct* a profile of strategies for players so that the resulting profile is an equilibrium of the multi-player game, and induces a run that satisfies a given property of interest, again expressed as a temporal logic formula. That is, we are given the system P_1, \dots, P_n , and a temporal logic property φ , and we are asked to compute Nash equilibrium strategies $\vec{\sigma} = (\sigma_1, \dots, \sigma_n)$, one for each player in the game, that would result in φ being satisfied in the run $\pi(\vec{\sigma})$ that would be generated when these strategies are enacted.

Our approach. In this paper, we present a new approach to the rational verification and automated synthesis problems for concurrent and multi-agent systems. In particular, we develop a novel technique that can be used for both rational verification and automated synthesis using a reduction to the solution of a collection of *parity games*. The technique can be efficiently implemented making use of powerful techniques for parity games and temporal logic synthesis and verification, and has been deployed in the Equilibrium Verification Environment (EVE [9]), which supports high-level descriptions of systems/games using the *Simple Reactive Modules Language* (SRML [10,7]) and temporal logic specifications given by Linear Temporal Logic formulae [11].

The central decision problem that we consider is that of NON-EMPTINESS, the problem of checking if the set of Nash equilibria in a multi-player game is empty; as we will later show, rational verification and synthesis can be reduced to this problem. If we consider concurrent and multi-player games in which players have goals expressed as temporal logic formulae, this problem is known to be 2EXPTIME-complete for a wide range of system representations and temporal logic languages. For instance, for games with perfect information played on labelled graphs, the problem is 2EXPTIME-complete when goals are given as LTL formulae [12], and 2EXPTIME-hard when goals are given in CTL [13]. The problem is 2EXPTIME-complete even if succinct representations [14,15] or only two-player games [16] are considered, and becomes undecidable if imperfect information and more than two players are allowed [17], showing the very high complexity of solving this problem, from both practical and theoretical viewpoints.

A common feature of the results above mentioned is that—modulo minor variations—their solutions are, in the end, reduced to the construction of an alternating parity automaton over *infinite trees* (APT [18]) which are then checked for non-emptiness. Here, we present a novel, simpler, and more direct technique for checking the existence of Nash equilibria in games where players have goals expressed in LTL. In particular, our technique does not rely on the solution of an APT. Instead, we reduce the problem to the solution of (a collection of) parity games [19], which are widely used for synthesis and verification problems.

Formally, a parity game is a two-player zero-sum turn-based game given by a labelled finite graph $H = (V_0, V_1, E, \alpha)$ such that $V = V_0 \cup V_1$ is a set of states partitioned into Player 0 (V_0) and Player 1 (V_1) states, respectively, $E \subseteq V \times V$ is a set of edges/transitions, and $\alpha : V \rightarrow \mathbb{N}$ is a labelling priority function. Player 0 wins if the smallest priority that occurs infinitely often in the infinite play is even. Otherwise, player 1 wins. It is known that solving a parity game (checking which player has a winning strategy) is in $\text{NP} \cap \text{coNP}$ [20], and can be solved in quasi-polynomial time [21].²

Our technique uses parity games in the following way. We take as input a game G (representing a concurrent and multi-agent system) and build a parity game H whose sets of states and transitions are doubly exponential in the size of the input but with priority function only exponential in the size of the input game. Using a deterministic Streett automaton on *infinite words* (DSW [22]), we then solve the parity game, leading to a decision procedure that is, overall, in 2EXPTIME, and, therefore, given the hardness results we mentioned above, essentially optimal.

Context. Games have several dimensions: for example, they may be cooperative or non-cooperative; have perfect or imperfect information; have perfect or imperfect recall; be stochastic or not; amongst many other features. Each of these aspects will have a modelling and computational impact on the work to be developed, and so it is important to be precise about the nature of the games we are studying, and therefore the assumptions underpinning our approach.

Our framework considers non-cooperative multi-player general-sum games with perfect information, with Nash equilibrium as the main game-theoretic solution concept. The games are played on finite structures (state-transition structures induced by high-level SRML descriptions), with players having goals (preferences over plays) given by LTL formulae and

² Despite more than 30 years of research, and promising practical performance for algorithms to solve them, it remains unknown whether parity games can be solved in polynomial time.

deterministic strategies represented by finite-state machines with output (Moore machines, sometimes referred to as transducers). Because of the features of our framework – chiefly, the fact that players have LTL goals and games are played on finite structures – considering deterministic strategies modelled as finite-state machines does not represent a restriction: in our framework, anything that a player can achieve with a perfect-recall strategy can also be achieved with a finite-state machine strategy (see, e.g., [15] for the formal results).

Finally, we note that our games have equilibria that are *bisimulation invariant*: that is, bisimilar structures have the same set of Nash equilibria. This is a highly desirable property, and to the best of our knowledge, in this respect our work is unique in the computer science and multi-agent systems literatures.

The EVE system. The technique outlined above and described in detail in this paper has been successfully implemented in the Equilibrium Verification Environment (EVE) system [23]. EVE takes as input a model of a concurrent and multi-agent system, in which agents are specified using the Simple Reactive Modules Language (SRML) [10,7], and preferences for agents are defined by associating with each agent a goal, represented as a formula of LTL [11]. Note that we believe our choice of the Reactive Modules language is a very natural one [24]: The language is both widely used in practical model checking systems, such as MOCHA [25] and PRISM [26], and close to real-world (declarative) programming models and specification languages.

Now, given a specification of a multi-agent system and player preferences, the EVE system can: (i) check for the existence of a Nash equilibrium in a multi-player game; (ii) check whether a given LTL formula is satisfied on some or every Nash equilibrium of the system; and (iii) synthesise individual player strategies in the game. As we will show in the paper, EVE performs favourably compared with other existing tools that support rational verification. Moreover, EVE is the first and only tool for automated temporal equilibrium analysis for a model of multi-player games where Nash equilibria are preserved under bisimilarity.³

Note that our approach may be used to model a wide range of multi-agent systems. For example, as shown in [7], it is easy to capture multi-agent STRIPS systems [27].

Structure of the paper. The remainder of this article is structured as follows.

- Section 2 presents the relevant background on games, logic, and automata.
- In Section 3, we formalise the main problem of interest and give a high-level description of the core decision procedure for temporal equilibrium analysis developed in this paper.
- In Sections 4, 5, and 6, we describe in detail our main decision procedure for temporal equilibrium analysis, prove its correctness, and show that it is essentially optimal with respect to computational complexity.
- In Section 7, we show how to use our main decision procedure to do rational verification and automated synthesis of logic-based multi-player games.
- In Section 8, we describe the EVE system, and give detailed experimental results which demonstrate that EVE performs favourably in comparison with other tools that support rational verification.
- In Section 9, we conclude, discuss relevant related work, and propose some avenues for future work.

The source code for EVE is available online,⁴ and the system can also be accessed via the web.⁵

2. Preliminaries

Games. A *concurrent (multi-player) game structure* (CGS) is a tuple

$$\mathcal{M} = (N, (Ac_i)_{i \in N}, St, s_0, tr)$$

where $N = \{1, \dots, n\}$ is a set of *players*, each Ac_i is a set of *actions*, St is a set of *states*, with a designated *initial state* s_0 . With each player $i \in N$ and each state $s \in St$, we associate a non-empty set $Ac_i(s)$ of *available actions* that, intuitively, i can perform when in state s . We refer to a profile of actions $\vec{a} = (a_1, \dots, a_n) \in \vec{Ac} = Ac_1 \times \dots \times Ac_n$ as a *direction*. A direction \vec{a} is available in state s if for all i we have $a_i \in Ac_i(s)$. Write $\vec{Ac}(s)$ for the set of available directions in state s . For a given set of players $A \subseteq N$ and an action profile \vec{a} , we let \vec{a}_A and \vec{a}_{-A} be two tuples of actions, respectively, one for each player in A and one for each player in $N \setminus A$. We also write \vec{a}_i for $\vec{a}_{\{i\}}$ and \vec{a}_{-i} for $\vec{a}_{N \setminus \{i\}}$. Furthermore, for two directions \vec{a} and \vec{a}' , we write $(\vec{a}_A, \vec{a}'_{-A})$ to denote the direction where the actions for players in A are taken from \vec{a} and the actions for players in $N \setminus A$ are taken from \vec{a}' . Finally, tr is a *deterministic transition function*, which associate each state s and every available direction \vec{a} in s a state $s' \in St$.

³ Other tools to compute Nash equilibria exist, but they do not use our model of strategies. A comparison with those other techniques for equilibrium analysis are discussed later.

⁴ See <https://github.com/eve-mas/eve-parity>.

⁵ See <http://eve.cs.ox.ac.uk/>.

Whenever there is \vec{a} such that $\text{tr}(s, \vec{a}) = s'$, we say that s' is *accessible* from s . A *path* $\pi = s_0, s_1, \dots \in \text{St}^\omega$ is an infinite sequence of states such that, for every $k \in \mathbb{N}$, s_{k+1} is accessible from s_k . By π_k we refer to the $(k+1)$ -th state in π and by $\pi_{\leq k}$ to the (finite) prefix of π up to the $(k+1)$ -th element. An *action profile run* is an infinite sequence $\eta = \vec{a}_0, \vec{a}_1, \dots$ of action profiles. Note that, since \mathcal{M} is deterministic (i.e., the transition function tr is deterministic), for a given state s_0 , an action profile run uniquely determines the path π in which, for every $k \in \mathbb{N}$, $\pi_{k+1} = \text{tr}(\pi_k, \vec{a}_k)$.

A CGS is a type of concurrent system. As such, behaviourally equivalent CGSs should give rise to strategically equivalent games. However, that is not always the case. A comprehensive study of this issue can be found in [28,29] where the strategic power of games is compared using one of the most important behavioural (also called observational) equivalences in concurrency, namely bisimilarity, which is usually defined over Kripke structures or labelled transition systems (see, e.g., [30,31]). However, the equivalence can be uniformly defined for general CGSs, where directions play the role of, for instance, actions in transition systems. Formally, let $M = (\mathbb{N}, (\text{Ac}_i)_{i \in \mathbb{N}}, \text{St}, s_0, \text{tr})$ and $M' = (\mathbb{N}, (\text{Ac}'_i)_{i \in \mathbb{N}}, \text{St}', s'_0, \text{tr}')$ be two CGSs, and $\lambda : \text{St} \rightarrow \text{AP}$ and $\lambda' : \text{St}' \rightarrow \text{AP}$ be two labelling functions over a set of propositional variables AP. A *bisimulation*, denoted by \sim , between states $s^* \in \text{St}$ and $t^* \in \text{St}'$ is a non-empty binary relation $R \subseteq \text{St} \times \text{St}'$, such that $s^* R t^*$ and for all $s, s' \in \text{St}$, $t, t' \in \text{St}'$, and $\vec{a} \in \text{Ac}$:

- $s R t$ implies $\lambda(s) = \lambda'(t)$,
- $s R t$ and $\text{tr}(s, \vec{a}) = s'$ implies $\text{tr}(t, \vec{a}) = t''$ for some $t'' \in \text{St}'$ with $s' R t''$,
- $s R t$ and $\text{tr}(t, \vec{a}) = t'$ implies $\text{tr}(s, \vec{a}) = s''$ for some $s'' \in \text{St}$ with $s'' R t'$.

Then, if there is a bisimulation between two states s^* and t^* , we say that they are *bisimilar* and write $s^* \sim t^*$ in such a case. We also say that CGSs M and M' are *bisimilar* (in symbols $M \sim M'$) if $s_0 \sim s'_0$. Bisimilar structures satisfy the same set of temporal logic properties, a desirable property that will be relevant later.

A CGS defines the dynamic structure of a game, but lacks a central aspect of games in the sense of game theory: preferences, which give games their strategic structure. A *multi-player game* is obtained from a structure \mathcal{M} by associating each player with a goal. In this paper, we consider multi-player games with parity and Linear Temporal Logic (LTL) goals.

LTL [11] extends classical propositional logic with two operators, **X** (“next”) and **U** (“until”), that can be used to express properties of paths. The syntax of LTL is defined with respect to a set AP of propositional variables as follows:

$$\varphi ::= \top \mid p \mid \neg\varphi \mid \varphi \vee \varphi \mid \mathbf{X}\varphi \mid \varphi \mathbf{U} \varphi$$

where $p \in \text{AP}$. The remaining classical logical connectives are defined in terms of \neg and \vee in the usual way. Two key derived LTL operators are **F** (“eventually”) and **G** (“always”), which are defined in terms of **U** as follows: $\mathbf{F}\varphi = \top \mathbf{U} \varphi$ and $\mathbf{G}\varphi = \neg \mathbf{F} \neg \varphi$.

We interpret formulae of LTL with respect to tuples (π, t, λ) , where π is a path over some multi-player game, $t \in \mathbb{N}$ is a temporal index into π , and $\lambda : \text{St} \rightarrow 2^{\text{AP}}$ is a labelling function, that indicates which propositional variables are true in every state. Formally, the semantics of LTL is given by the following rules:

$$\begin{aligned} (\pi, t, \lambda) &\models \top \\ (\pi, t, \lambda) &\models p \quad \text{iff } p \in \lambda(\pi_t) \\ (\pi, t, \lambda) &\models \neg\varphi \quad \text{iff it is not the case that } (\pi, t, \lambda) \models \varphi \\ (\pi, t, \lambda) &\models \varphi \vee \psi \quad \text{iff } (\pi, t, \lambda) \models \varphi \text{ or } (\pi, t, \lambda) \models \psi \\ (\pi, t, \lambda) &\models \mathbf{X}\varphi \quad \text{iff } (\pi, t+1, \lambda) \models \varphi \\ (\pi, t, \lambda) &\models \varphi \mathbf{U} \psi \quad \text{iff for some } t' \geq t : ((\pi, t', \lambda) \models \psi \text{ and} \\ &\quad \text{for all } t \leq t'' < t' : (\pi, t'', \lambda) \models \varphi). \end{aligned}$$

If $(\pi, 0, \lambda) \models \varphi$, we write $\pi \models \varphi$ and say that π *satisfies* φ .

Definition 1. A (concurrent multi-player) LTL game is a tuple

$$\mathcal{G}_{\text{LTL}} = (\mathcal{M}, \lambda, (\gamma_i)_{i \in \mathbb{N}})$$

where $\lambda : \text{St} \rightarrow 2^{\text{AP}}$ is a labelling function on the set of states St of \mathcal{M} , and each γ_i is the goal of player i , given as an LTL formula over AP.

To define multi-player games with parity goals we consider priority functions. Let $\alpha : \text{St} \rightarrow \mathbb{N}$ be a priority function. A path π satisfies $\alpha : \text{St} \rightarrow \mathbb{N}$, and write $\pi \models \alpha$ in that case, if the minimum number occurring infinitely often in the infinite sequence $\alpha(\pi_0), \alpha(\pi_1), \alpha(\pi_2), \dots$ is even.

Observe that parity conditions are *prefix-independent*, that is, for every path π and a finite sequence $h \in \text{St}^*$, it holds that $h \cdot \pi \models \alpha$ if and only if $\pi \models \alpha$.

Definition 2. A (concurrent multi-player) Parity game is a tuple

$$\mathcal{G}_{\text{PAR}} = (\mathcal{M}, (\alpha_i)_{i \in \mathbb{N}})$$

where $\alpha_i : \text{St} \rightarrow \mathbb{N}$ is the goal of player i , given as a priority function over St .

Hereafter, for statements regarding either LTL or Parity games,⁶ we will simply denote the underlying structure as \mathcal{G} . Games are played by each player i selecting a *strategy* σ_i that will define how to make choices over time. Formally, for a given game \mathcal{G} , a strategy $\sigma_i = (S_i, s_i^0, \delta_i, \tau_i)$ for player i is a finite state machine with output (a transducer), where S_i is a finite and non-empty set of *internal states*, s_i^0 is the *initial state*, $\delta_i : S_i \times \vec{Ac} \rightarrow S_i$ is a deterministic *internal transition function*, and $\tau_i : S_i \rightarrow Ac_i$ an *action function*. Note that strategies are required to output actions that are available to the agent in the current state. To enforce this, we assume that the current state $s \in \text{St}$ in the arena is encoded in the internal state s_i in S_i of agent i and that the action $\tau_i(s_i)$ taken by the action function belongs to $Ac_i(s)$. Let Σ_i be the set of strategies for player i . A strategy is *memoryless* in \mathcal{G} from s if $S_i = \text{St}$, $s_i^0 = s$, and $\delta_i = \text{tr}$. Once every player i has selected a strategy σ_i , a *strategy profile* $\vec{\sigma} = (\sigma_1, \dots, \sigma_n)$ results and the game has an *outcome*, a path in \mathcal{M} , which we will denote by $\pi(\vec{\sigma})$. Because strategies are deterministic, $\pi(\vec{\sigma})$ is the unique path induced by $\vec{\sigma}$, that is, the infinite sequence s_0, s_1, s_2, \dots such that

- $s_{k+1} = \text{tr}(s_k, (\tau_1(s_1^k), \dots, \tau_n(s_n^k)))$, and
- $s_i^{k+1} = \delta_i(s_i^k, (\tau_1(s_1^k), \dots, \tau_n(s_n^k)))$, for all $k \geq 0$.

Note that the path induced by the strategy profile $\vec{\sigma}(\sigma_1, \dots, \sigma_n)$ from state s_0 corresponds to the one generated by the finite transducer $T_{\vec{\sigma}}$ obtained from the composition of the strategies σ_i 's in $\vec{\sigma}$, with input set St and output set \vec{Ac} , where the initial input is s_0 . Since such transducer is finite, the generated path π is *ultimately periodic*, that is, there exists $p, r \in \mathbb{N}$ such that $\pi_k = \pi_{k+r}$ for every $p \leq k$. This means that, after the prefix $\pi_{\leq p}$, the path loops indefinitely over the sequence $\pi_{p+1} \dots \pi_{p+r}$.

Nash equilibrium. Since the outcome of a game determines if a player goal is satisfied, we can define a preference relation \succeq_i over outcomes for each player i . Let w_i be γ_i if \mathcal{G} is an LTL game, and be α_i if \mathcal{G} is a Parity game. Then, for two strategy profiles $\vec{\sigma}$ and $\vec{\sigma}'$ in \mathcal{G} , we have

$$\pi(\vec{\sigma}) \succeq_i \pi(\vec{\sigma}') \text{ if and only if } \pi(\vec{\sigma}') \models w_i \text{ implies } \pi(\vec{\sigma}) \models w_i.$$

On this basis, we can define the concept of Nash equilibrium [4] for a multi-player game with LTL or parity goals: given a game \mathcal{G} , a strategy profile $\vec{\sigma}$ is a *Nash equilibrium* of \mathcal{G} if, for every player i and strategy $\sigma'_i \in \Sigma_i$, we have

$$\pi(\vec{\sigma}) \succeq_i \pi((\vec{\sigma}_{-i}, \sigma'_i))$$

where $(\vec{\sigma}_{-i}, \sigma'_i)$ denotes $(\sigma_1, \dots, \sigma_{i-1}, \sigma'_i, \sigma_{i+1}, \dots, \sigma_n)$, the strategy profile where the strategy of player i in $\vec{\sigma}$ is replaced by σ'_i . Let $\text{NE}(\mathcal{G})$ denote the set of Nash equilibria of \mathcal{G} . In [28,29] we showed that, using the model of strategies defined above, the existence of Nash equilibria is preserved across bisimilar systems. This is in contrast to other models of strategies considered in the concurrent games literature, which do not preserve Nash equilibria. Because of this, hereafter, we say that $\{\Sigma_i\}_{i \in \mathbb{N}}$ is a set of *bisimulation-invariant strategies* and that $\text{NE}(\mathcal{G})$ is the set of bisimulation-invariant Nash equilibrium profiles of \mathcal{G} .

Automata. A *deterministic automaton on infinite words* is a tuple

$$\mathcal{A} = (\text{AP}, Q, q^0, \rho, \mathcal{F})$$

where Q is a finite set of states, $\rho : Q \times \text{AP} \rightarrow Q$ is a transition function, q^0 is an initial state, and \mathcal{F} is an acceptance condition. We mainly use *parity* and *Streett* acceptance conditions. A parity condition \mathcal{F} is a partition $\{F_1, \dots, F_n\}$ of Q , where n is the *index* of the parity condition and any $[1, n] \ni k$ is a *priority*. We use a *priority function* $\alpha : Q \rightarrow \mathbb{N}$ that maps states to priorities such that $\alpha(q) = k$ if and only if $q \in F_k$. For a run $\pi = q^0, q^1, q^2, \dots$, let $\text{inf}(\pi)$ denote the set of states occurring infinitely often in the run:

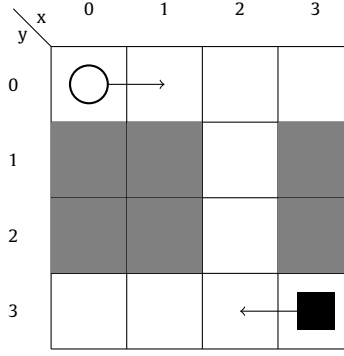
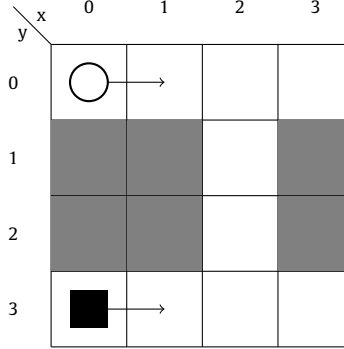
$$\text{inf}(\pi) = \{q \in Q \mid q = q^i \text{ for infinitely many } i\text{'s}\}$$

A run π is accepted by a deterministic parity word (DPW) automaton with condition \mathcal{F} if the minimum priority that occurs infinitely often is even, i.e., if the following condition is satisfied:

$$\left(\min_{k \in [1, n]} (\text{inf}(\pi) \cap F_k \neq \emptyset) \right) \bmod 2 = 0.$$

A Streett condition \mathcal{F} is a set of pairs $\{(E_1, C_1), \dots, (E_n, C_n)\}$ where $E_k \subseteq Q$ and $C_k \subseteq Q$ for all $k \in [1, n]$. A run π is accepted by a deterministic Streett word (DSW) automaton \mathcal{S} with condition \mathcal{F} if π either visits E_k finitely many times or visits C_k infinitely often, i.e., if for every k either $\text{inf}(\pi) \cap E_k = \emptyset$ or $\text{inf}(\pi) \cap C_k \neq \emptyset$.

⁶ To simplify notations, note that, hereafter, by “Parity game” we denote the concurrent and multi-player extension defined here of the well-known two-player turn-based parity games in the literature.

Fig. 1. Example of a 4×4 grid world.Fig. 2. A 4×4 grid world with safe Nash equilibrium.

Example. In order to illustrate the usage of our framework, consider the following example. Suppose we have two robots/agents inhabiting a grid world (an abstraction of some environment, e.g., a warehouse) with dimensions $n \times n$. Initially, the agents are located at some corners of the grid; The agents are each able to move around the grid in directions *north*, *south*, *east*, and *west*. The goal of each agent is to reach the opposite corner. For instance, if agent i 's initial position is $(0, 0)$, then the goal is to reach position $(n - 1, n - 1)$. A number of obstacles may also appear on the grid. The agents are not allowed to move into a coordinate occupied by an obstacle or outside the grid world. To make it clearer, consider the configuration shown in Fig. 1; a (grey) filled square depicts an obstacle. Agent 1, depicted by ■, can only move west to $(2, 3)$, whereas agent 2, depicted by ○, can only move east to $(1, 0)$.

In this example we make the following assumptions: (1) at each timestep, each agent has to make a move, that is, it cannot stay at the same position for two consecutive timesteps, and it can only move at most one step; (2) the goal of each agent is, as stated previously, to eventually reach the opposite corner of her initial position. From system design point of view, the question that may be asked is: can we synthesise a strategy profile such that it induces a stable (Nash equilibrium) run and at the same time ensures that the agents never crash into each other?

Checking the existence of such strategy profile is not trivial. For instance, the configuration in Fig. 1 does not admit any safe Nash equilibrium runs, that is, where all agents get their goals achieved without crashing into each other. Player ○ can reach $(3, 3)$ without crashing into ■, since ■ can safely “wait” by moving back and forth between $(0, 3)$ and $(1, 3)$ until ○ reaches $(3, 3)$. However, there is no similar safe “waiting zone” for ○ to get out of ■'s way. On the other hand, the configuration in Fig. 2, admits safe Nash equilibrium; ○ and ■ have safe waiting zones $(0, 0)$ and $(1, 0)$, and $(0, 3)$ and $(1, 3)$, respectively. Clearly, such a reasoning is not always straightforward, especially when the setting is more complex, and therefore, having a tool to verify and synthesise such scenario is desirable. Later in Section 8.5 we will discuss how to encode and check such systems using our tool.

3. A decision procedure using parity games

We are now in a position to formally state the NON-EMPTINESS problem:

Given: An LTL Game \mathcal{G}_{LTL} .

Question: Is it the case that $\text{NE}(\mathcal{G}_{\text{LTL}}) \neq \emptyset$?

As indicated before, we solve both verification and synthesis through a reduction to the above problem. The technique we develop consists of three steps. First, we build a Parity game \mathcal{G}_{PAR} from an input LTL game \mathcal{G}_{LTL} . Then—using a characterisation of Nash equilibrium (presented later) that separates players in the game into those that achieve their goals in

a Nash equilibrium (the “winners”, W) and those that do not achieve their goals (the “losers”, L)—for each set of players in the game, we eliminate nodes and paths in \mathcal{G}_{PAR} which cannot be a part of a Nash equilibrium, thus producing a modified Parity game, $\mathcal{G}_{\text{PAR}}^{-L}$. Finally, in the third step, we use Streett automata on infinite words to check if the obtained Parity game witnesses the existence of a Nash equilibrium. The overall algorithm is presented in Algorithm 1 which also includes some comments pointing to the relevant Sections/Theorems. The first step is contained in line 3, while the third step is in lines 12–14. The rest of the algorithm is concerned with the second step. In the sections that follow, we will describe each step of the algorithm and, in particular, what are and how to compute $\text{Pun}_j(\mathcal{G}_{\text{PAR}})$ and $\mathcal{G}_{\text{PAR}}^{-L}$, two key constructions used in our decision procedure.

Algorithm 1: Nash equilibrium via Parity games.

```

1 Input: An LTL game  $\mathcal{G}_{\text{LTL}} = (\mathcal{N}, (\mathcal{A}_i)_{i \in \mathcal{N}}, \text{St}, s_0, \text{tr}, \lambda, (\gamma_i)_{i \in \mathcal{N}})$ .
2 Output: “Yes” if  $\text{NE}(\mathcal{G}_{\text{LTL}}) \neq \emptyset$ ; “No” otherwise.
3  $\mathcal{G}_{\text{PAR}} \leftarrow \mathcal{G}_{\text{LTL}}$ ; /* from Section 4 (Theorem 1) */
4 foreach  $W \subseteq \mathcal{N}$  do
5   foreach  $j \in L = \mathcal{N} \setminus W$  do
6     Compute  $\text{Pun}_j(\mathcal{G}_{\text{PAR}})$ ; /* from Section 5 (Theorem 2) */
7   end
8   Compute  $\mathcal{G}_{\text{PAR}}^{-L}$ 
9   foreach  $i \in W$  do
10    Compute  $\mathcal{A}_i$  and  $\mathcal{S}_i$  from  $\mathcal{G}_{\text{PAR}}^{-L}$ 
11  end
12  if  $\mathcal{L}(\bigtimes_{i \in W} (\mathcal{S}_i)) \neq \emptyset$ ; /* from Section 5 (Theorem 3) */
13    then
14      return “Yes”
15  end
16 end
17 return “No”

```

Complexity. The procedure presented above runs in doubly exponential time, matching the *optimal* upper bound of the problem. In the first step we obtain a doubly exponential blowup. The underlying structure \mathcal{M} of the obtained Parity game \mathcal{G}_{PAR} is doubly exponential in the size of the goals of the input LTL game \mathcal{G}_{LTL} , but the priority functions set $(\alpha_i)_{i \in \mathcal{N}}$ is only (singly) exponential. Then, in the second step, reasoning takes only polynomial time in the size of the underlying concurrent game structure of \mathcal{G}_{PAR} , but exponential time in both the number of players and the size of the priority functions set. Finally, the third step takes only polynomial time, leading to an overall 2EXPTIME complexity.

4. From LTL to parity

We now describe how to realise line 3 of Algorithm 1, and in doing so we prove a strong correspondence between the set of Nash equilibria of the input LTL game \mathcal{G}_{LTL} and the set of Nash equilibria of its associated Parity game \mathcal{G}_{PAR} . This result allows us to shift reasoning on the set of Nash equilibria of \mathcal{G}_{LTL} into reasoning on the set of Nash equilibria of \mathcal{G}_{PAR} . The basic idea behind this step of the decision procedure is to transform all LTL goals $(\gamma_i)_{i \in \mathcal{N}}$ in \mathcal{G}_{LTL} into a collection of DPWs, denoted by $(\mathcal{A}_{\gamma_i})_{i \in \mathcal{N}}$, that will be used to build the underlying CGS of \mathcal{G}_{PAR} . We construct \mathcal{G}_{PAR} as follows.

In general, using the results in [32,33], from any LTL formula φ over AP one can build a DPW $\mathcal{A}_\varphi = \langle 2^{\text{AP}}, Q, q^0, \rho, \alpha \rangle$

such that, $\mathcal{L}(\mathcal{A}_\varphi) = \{\pi \in (2^{\text{AP}})^\omega : \pi \models \varphi\}$, that is, the language accepted by \mathcal{A}_φ is exactly the set of words over 2^{AP} that are models of φ . The size of Q is doubly exponential in $|\varphi|$ and the size of the range of α is singly exponential in $|\varphi|$. Using this construction we can define, for each LTL goal γ_i , a DPW \mathcal{A}_{γ_i} .

Definition 3. Let $\mathcal{G}_{\text{LTL}} = (\mathcal{M}, \lambda, (\gamma_i)_{i \in \mathcal{N}})$ be an LTL game whose underlying CGS is $\mathcal{M} = (\mathcal{N}, (\mathcal{A}_i)_{i \in \mathcal{N}}, \text{St}, s_0, \text{tr})$, and let $\mathcal{A}_{\gamma_i} = \langle 2^{\text{AP}}, Q_i, q_i^0, \rho_i, \alpha_i \rangle$ be the DPW corresponding to player i ’s goal γ_i in \mathcal{G}_{LTL} . The *Parity game* \mathcal{G}_{PAR} associated to \mathcal{G}_{LTL} is $\mathcal{G}_{\text{PAR}} = (\mathcal{M}', (\alpha'_i)_{i \in \mathcal{N}})$, where $\mathcal{M}' = (\mathcal{N}, (\mathcal{A}_i)_{i \in \mathcal{N}}, \text{St}', s'_0, \text{tr}')$ and $(\alpha'_i)_{i \in \mathcal{N}}$ are as follows:

- $\text{St}' = \text{St} \times \bigtimes_{i \in \mathcal{N}} Q_i$ and $s'_0 = (s_0, q_1^0, \dots, q_n^0)$;
- for each state $(s, q_1, \dots, q_n) \in \text{St}'$ and action profile \vec{a} ,
 $\text{tr}'((s, q_1, \dots, q_n), \vec{a}) = (\text{tr}(s, \vec{a}), \rho_1(q_1, \lambda(s)), \dots, \rho_n(q_n, \lambda(s)))$;
- $\alpha'_i(s, q_1, \dots, q_n) = \alpha_i(q_i)$.

Intuitively, the game \mathcal{G}_{PAR} is the product of the LTL game \mathcal{G}_{LTL} and the collection of parity (word) automata \mathcal{A}_{γ_i} that recognise the models of each player’s goal. Informally, the game executes in parallel the original LTL game together with the automata built on top of the LTL goals. At every step of the game, the first component of the product state follows the transition function of the original game \mathcal{G}_{LTL} , while the “automata” components are updated according to the labelling of

the current state of \mathcal{G}_{LTL} . As a result, the execution in \mathcal{G}_{PAR} is made, component by component, by the original execution, say π , in the LTL game \mathcal{G}_{LTL} , paired with the unique runs of the DPWs \mathcal{A}_{γ_i} generated when reading the word $\lambda(\pi)$.

Observe that in the translation from \mathcal{G}_{LTL} to its associated \mathcal{G}_{PAR} the set of actions for each player is unchanged. This, in turn, means that the set of strategies in both \mathcal{G}_{LTL} and \mathcal{G}_{PAR} is the same, since for every state $s \in \text{St}$ and action profile \vec{a} , it follows that \vec{a} is available in s if and only if it is available in $(s, q_1, \dots, q_n) \in \text{St}'$, for all $(q_1, \dots, q_n) \in \prod_{i \in N} Q_i$. Using this correspondence between strategies in \mathcal{G}_{LTL} and strategies in \mathcal{G}_{PAR} , we can prove the following Lemma, which states an invariance result between \mathcal{G}_{LTL} and \mathcal{G}_{PAR} with respect to the satisfaction of players' goals.

Lemma 1 (Goals satisfaction invariance). *Let \mathcal{G}_{LTL} be an LTL game and \mathcal{G}_{PAR} its associated Parity game. Then, for every strategy profile $\vec{\sigma}$ and player i , it is the case that $\pi(\vec{\sigma}) \models \gamma_i$ in \mathcal{G}_{LTL} if and only if $\pi(\vec{\sigma}) \models \alpha_i$ in \mathcal{G}_{PAR} .*

Proof. We prove the statement by double implication. To show the left to right implication, assume that $\pi(\vec{\sigma}) \models \gamma_i$ in \mathcal{G}_{LTL} , for any player $i \in N$, and let π denote the infinite path generated by $\vec{\sigma}$ in \mathcal{G}_{LTL} ; thus, we have that $\lambda(\pi) \models \gamma_i$. On the other hand, let π' denote the infinite path generated in \mathcal{G}_{PAR} by the same strategy profile $\vec{\sigma}$. Observe that the first component of π' is exactly π . Moreover, consider the $(i+1)$ -th component ρ_i of π' . By the definition of \mathcal{G}_{PAR} , it holds that ρ_i is the run executed by the automaton \mathcal{A}_{γ_i} when the word $\lambda(\pi)$ is read. By the definition of the labelling function of \mathcal{G}_{PAR} , it holds that the parity of π' according to α'_i corresponds to the one recognised by \mathcal{A}_{γ_i} in ρ_i . Thus, since we know that $\lambda(\pi) \models \gamma_i$, it follows that ρ_i is accepting in \mathcal{A}_{γ_i} and therefore $\pi' \models \alpha_i$, which implies that $\pi(\vec{\sigma}) \models \alpha_i$ in \mathcal{G}_{PAR} . For the other direction, observe that all implications used above are equivalences. Using those equivalences one can reason backwards to prove the statement. \square

Using Lemma 1 we can then show that the set of Nash Equilibria for any LTL game exactly corresponds to the set of Nash equilibria of its associated Parity game. Formally, we have the following invariance result between games.

Theorem 1 (Nash equilibrium invariance). *Let \mathcal{G}_{LTL} be an LTL game and \mathcal{G}_{PAR} its associated Parity game. Then, $\text{NE}(\mathcal{G}_{\text{LTL}}) = \text{NE}(\mathcal{G}_{\text{PAR}})$.*

Proof. The proof proceeds by double inclusion. First, assume that a strategy profile $\vec{\sigma} \in \text{NE}(\mathcal{G}_{\text{LTL}})$ is a Nash Equilibrium in \mathcal{G}_{LTL} and, by contradiction, it is not a Nash Equilibrium in \mathcal{G}_{PAR} . Observe that, due to Lemma 1, the set of players that get their goals satisfied by $\pi(\vec{\sigma})$ in \mathcal{G}_{LTL} (the “winners”, W) is the same set of players that get their goals satisfied by $\pi(\vec{\sigma})$ in \mathcal{G}_{PAR} . Then, there is player $j \in L = N \setminus W$ and a strategy σ'_j such that $\pi((\vec{\sigma}_{-j}, \sigma'_j)) \models \alpha_j$ in \mathcal{G}_{PAR} . Then, due to Lemma 1, we have that $\pi((\vec{\sigma}_{-j}, \sigma'_j)) \models \gamma_j$ in \mathcal{G}_{LTL} and so σ'_j would be a beneficial deviation for player j in \mathcal{G}_{LTL} too—a contradiction. On the other hand, for every $\vec{\sigma} \in \text{NE}(\mathcal{G}_{\text{PAR}})$, we can reason in a symmetric way and conclude that $\vec{\sigma} \in \text{NE}(\mathcal{G}_{\text{LTL}})$. \square

5. Characterising Nash equilibria

Thanks to Theorem 1, we can focus our attention on Parity games, since a technique for solving such games will also provide a technique for solving their associated LTL games. To do this we characterise the set of Nash equilibria in the Parity game construction \mathcal{G}_{PAR} in our algorithm. The existence of Nash Equilibria in LTL games can be characterised in terms of punishment strategies and memoryful reasoning [34]. We will show that a similar characterisation holds here in a parity games framework, where only memoryless reasoning is required. To do this, we first introduce the notion of punishment strategies and regions formally, as well as some useful definitions and notations. In what follows, given a (memoryless) strategy profile $\vec{\sigma} = (\sigma_1, \dots, \sigma_n)$ defined on a state $s \in \text{St}$ of a Parity game \mathcal{G}_{PAR} , that is, such that $s_i^0 = s$ for every $i \in N$, we write $\mathcal{G}_{\text{PAR}}, \vec{\sigma}, s \models \alpha_i$ if $\pi(\vec{\sigma}) \models \alpha_i$ in \mathcal{G}_{PAR} . Moreover, if $s = s_0$ is the initial state of the game, we omit it and simply write $\mathcal{G}_{\text{PAR}}, \vec{\sigma} \models \alpha_i$ in such a case.

Definition 4 (Punishment strategies and regions). For a Parity game \mathcal{G}_{PAR} and a player $i \in N$, we say that $\vec{\sigma}_{-i}$ is a *punishment (partial) strategy profile* against i in a state s if, for all strategies $\sigma'_i \in \Sigma_i$, it is the case that $\mathcal{G}_{\text{PAR}}, (\vec{\sigma}_{-i}, \sigma'_i), s \not\models \alpha_i$. A state s is *punishing* for i if there exists a punishment (partial) strategy profile against i in s . By $\text{Pun}_i(\mathcal{G}_{\text{PAR}})$ we denote the set of punishing states, the *punishment region*, for i in \mathcal{G}_{PAR} .

To understand the meaning of a punishment (partial) strategy profile, it is useful to think of a modification of the game \mathcal{G}_{PAR} , in which player i still has its goal α_i , while the rest of the players are collectively playing in an adversarial mode, i.e., trying to make sure that i does not achieve α_i . This scenario is represented by a two-player zero-sum game in which the winning strategies of the (coalition) player, denoted by $-i$, correspond (one-to-one) to the punishment strategies in the original game \mathcal{G}_{PAR} . As described in [34], knowing the set of punishment (partial) strategy profiles in a given game is important to compute its set of Nash Equilibria. For this reason, it is useful to compute the set $\text{Pun}_i(\mathcal{G}_{\text{PAR}})$, that is, the set of states in the game from which a given player i can be punished. (e.g., to deter undesirable unilateral player deviations). To do this, we reduce the problem to computing a winning strategy in a turn-based two-player zero-sum parity game, whose definition is as follows.



Fig. 3. Sequentialisation of a game. On the left, a representation of a transition from s_1 to s_2 using action profile (\vec{a}_{-j}, a_j) . On the right, the two states s_1 and s_2 are assigned to Player 0 in the parity game, which are interleaved with a state of Player 1 corresponding to the choice of \vec{a}_{-j} by coalition $-j$ in the original game.

Definition 5. For a (concurrent multi-player) Parity game

$$\mathcal{G}_{\text{PAR}} = (\mathbf{N}, \text{St}, (\text{Ac}_i)_{i \in \mathbf{N}}, s_0, \text{tr}, (\alpha_i)_{i \in \mathbf{N}})$$

and player $j \in \mathbf{N}$, the *sequentialisation* of \mathcal{G}_{PAR} with respect to player j is the (turn-based two-player) parity game $\mathcal{G}_{\text{PAR}}^j = (V_0, V_1, E, \alpha)$ where

- $V_0 = \text{St}$ and $V_1 = \text{St} \times \vec{\text{Ac}}_{-j}$;
- $E = \{(s, (s, \vec{a}_{-j})) \in \text{St} \times (\text{St} \times \vec{\text{Ac}}_{-j})\} \cup \{((s, \vec{a}_{-j}), s') \in (\text{St} \times \vec{\text{Ac}}_{-j}) \times \text{St} : \exists a'_j \in \text{Ac}_j. s' = \text{tr}(s, (\vec{a}_{-j}, a'_j))\}$;
- $\alpha : V_0 \cup V_1 \rightarrow \mathbb{N}$ is such that $\alpha(s) = \alpha_j(s) + 1$ and $\alpha(s, \vec{a}_{-j}) = \alpha_j(s) + 1$.

Part of a sequentialisation is illustrated in Fig. 3.

The formal connection between the notion of punishment in \mathcal{G}_{PAR} and the set of winning strategies in $\mathcal{G}_{\text{PAR}}^j$ is established in the following theorem, where by $\text{Win}_\Gamma(\mathcal{G}_{\text{PAR}}^j)$ we denote the winning region of Player 0 in $\mathcal{G}_{\text{PAR}}^j$, that is, the states from which Player 0, representing the set of players $-j = \mathbf{N} \setminus \{j\}$ (the coalition of players not including j), has a memoryless winning strategy against player j in the two-player zero-sum parity game $\mathcal{G}_{\text{PAR}}^j$.

Theorem 2. For all states $s \in \text{St}$, it is the case that $s \in \text{Pun}_j(\mathcal{G}_{\text{PAR}})$ if and only if $s \in \text{Win}_\Gamma(\mathcal{G}_{\text{PAR}}^j)$. In other words, it holds that $\text{Pun}_j(\mathcal{G}_{\text{PAR}}) = \text{Win}_\Gamma(\mathcal{G}_{\text{PAR}}^j) \cap \text{St}$.

Proof. The proof goes by double inclusion. From left to right, assume $s \in \text{Pun}_j(\mathcal{G}_{\text{PAR}})$ and let $\vec{\sigma}_{-j}$ be a punishment strategy profile against player j in s , i.e., such that $\mathcal{G}_{\text{PAR}}, (\vec{\sigma}_{-j}, \sigma'_j), s \not\models \alpha_j$, for every strategy $\sigma'_j \in \Sigma_j$ of player j . We now define a strategy σ_0 for player 0 in $\mathcal{G}_{\text{PAR}}^j$ that is winning in s . In order to do this, first observe that, for every finite path $\pi'_{\leq k} \in V^* \cdot V_0$ in $\mathcal{G}_{\text{PAR}}^j$ starting from s , there is a unique finite sequence of action profiles $\vec{a}_{-j}^0, \dots, \vec{a}_{-j}^k$ and a sequence $\pi_{\leq k} = s^0, \dots, s^{k+1}$ of states in St^* such that

$$\pi'_{\leq k} = s^0, (s^0, \vec{a}_{-j}^0), \dots, s^k, (s^k, \vec{a}_{-j}^k), \dots, s^{k+1}.$$

Now, for every path $\pi'_{\leq k}$ of this form that is consistent with $\vec{\sigma}_{-j}$, i.e., the sequence $\vec{a}_{-j}^0, \dots, \vec{a}_{-j}^{k-1}$ is generated by $\vec{\sigma}_{-j}$, define $\sigma_0(\pi'_{\leq k}) = (s^{k+1}, \vec{a}_{-j}^{k+1})$, where \vec{a}_{-j}^{k+1} is the action profile selected by $\vec{\sigma}_{-j}$. To prove that σ_0 is winning, consider a strategy σ_1 for Player 1 and the infinite path $\pi' = \pi((\sigma_0, \sigma_1))$ generated by (σ_0, σ_1) . It is not hard to see that the sequence π'_{odd} of odd positions in π' belongs to a path π in \mathcal{G}_{PAR} and it is consistent with $\vec{\sigma}_{-j}$. Thus, since $\vec{\sigma}_{-j}$ is a punishment strategy, π'_{odd} does not satisfy α_j . Moreover, observe that the parity of the sequence π'_{even} of even positions equals that of π'_{odd} . Thus, we have that $\text{Inf}(\lambda'(\pi')) + 1 = \text{Inf}(\lambda'(\pi'_{\text{odd}})) + 1 \cup \text{Inf}(\lambda'(\pi'_{\text{even}})) + 1 = \text{Inf}(\lambda(\pi))$ and so π' is winning for player 0 in $\mathcal{G}_{\text{PAR}}^j$ and σ_0 is a winning strategy.

From right to left, let $s \in \text{St} \cap \text{Win}_\Gamma(\mathcal{G}_{\text{PAR}}^j)$ and let σ_0 be a winning strategy for Player 0 in $\mathcal{G}_{\text{PAR}}^j$, and assume σ_0 is memoryless. Now, for every player i , with $i \neq j$, define the memoryless strategy σ_i in \mathcal{G}_{PAR} such that, for every $s' \in \text{St}$, if $\sigma_0(s') = (s', \vec{a}_{-j})$, then $\sigma_i(s') = (\vec{a}_{-j})_i$,⁷ i.e., the action that player i takes in σ_0 at s' . Now, consider the (memoryless) strategy profile $\vec{\sigma}_{-j}$ given by the composition of all strategies σ_i , and consider a play π in \mathcal{G}_{PAR} , starting from s , that is consistent with $\vec{\sigma}_{-j}$. Thus, there exists a play π' in $\mathcal{G}_{\text{PAR}}^j$, consistent with σ_0 , such that $\pi = \pi'_{\text{odd}}$. Moreover, since $\pi'_{\text{odd}} = \pi'_{\text{even}}$, we have that $\text{Inf}(\lambda'(\pi')) = \text{Inf}(\lambda'(\pi'_{\text{odd}})) \cup \text{Inf}(\lambda'(\pi'_{\text{even}})) = \text{Inf}(\lambda(\pi)) - 1$. Since π' is winning for Player 0, we know that $\pi \not\models \alpha_j$ and so $\vec{\sigma}_{-j}$ is a punishment strategy against Player j in s . \square

Definition 5 and Theorem 2 not only make a bridge from the notion of punishment strategy to the notion of winning strategy for two-player zero-sum games, but also provide a way to understand how to compute punishment regions as well as how to synthesise an actual punishment strategy in Parity games. In this way, by computing winning regions and

⁷ By an abuse of notation, we let $\sigma_i(s')$ be the value of $\tau_i(s')$.

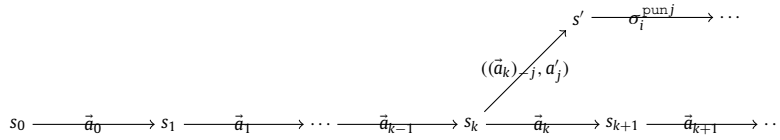


Fig. 4. Representation of the strategy σ_i . At the beginning, player i follows the transducer T_η that generates the action profile run η . The strategy adheres to it until a unilateral deviation from player j occurs, here represented at the k -th step of the play. Once the deviation has occurred, and the game entered a state s' , player i starts executing the strategy σ_i^{punj} , to employ the punishment strategy against player j .

winning strategies in these games we can solve the *synthesis* problem for individual players in the original game with LTL goals, one of the problems we are interested in. Thus, from Definition 5 and Theorem 2, we have the following corollary.

Corollary 1. *Computing $\text{Pun}_i(\mathcal{G}_{\text{PAR}})$ can be done in polynomial time with respect to the size of the underlying graph of the game \mathcal{G}_{PAR} and exponential in the size of the priority function α_i , that is, to the size of the range of α_i . Moreover, there is a memoryless strategy $\bar{\sigma}_i$ that is a punishment against player i in every state $s \in \text{Pun}_i(\mathcal{G}_{\text{PAR}})$.*

As described in [34], in any (infinite) run *sustained* by a Nash equilibrium $\bar{\sigma}$ in deterministic and pure strategies, that is, in $\pi(\bar{\sigma})$, it is the case that all players that do not get their goals achieved in $\pi(\bar{\sigma})$ can deviate from such a (Nash equilibrium) run only to states where they can be punished by the coalition consisting of all other players in the game. To formalise this idea in the present setting, we need one more concept about punishments, defined next.

Definition 6. An action profile run $\eta = \vec{a}_0, \vec{a}_1, \dots \in \vec{\text{Ac}}^\omega$ is *punishing-secure* in s for player j if, for all $k \in \mathbb{N}$ and a'_j , we have $\text{tr}(\pi_j, ((\vec{a}_k)_{-j}, a'_j)) \in \text{Pun}_j(\mathcal{G}_{\text{PAR}})$, where π is the only play in \mathcal{G}_{PAR} starting from s and generated by η .

Using the above definition, we can characterise the set of Nash equilibria of a given game. Recall that strategies are formalised as transducers, i.e., as finite state machines with output, so such Nash equilibria strategy profiles produce runs which are *ultimately periodic*. Moreover, since in every run π there are players who get their goals achieved in π (and therefore do not have an incentive to deviate from π) and players who do not get their goals achieved in π (and therefore may have an incentive to deviate from π), we will also want to explicitly refer to such players. To do that, the following notation will be useful: Let $W(\mathcal{G}_{\text{PAR}}, \bar{\sigma}) = \{i \in N : \mathcal{G}_{\text{PAR}}, \bar{\sigma} \models \alpha_i\}$ denote the set of player that get their goals achieved in $\pi(\bar{\sigma})$. We also write $W(\mathcal{G}_{\text{PAR}}, \pi) = \{i \in N : \mathcal{G}_{\text{PAR}}, \pi \models \alpha_i\}$.

Theorem 3 (Nash equilibrium characterisation). *For a Parity game \mathcal{G}_{PAR} , there is a Nash Equilibrium strategy profile $\bar{\sigma} \in \text{NE}(\mathcal{G}_{\text{PAR}})$ if and only if there is an ultimately periodic action profile run η such that, for every player $j \in L = N \setminus W(\mathcal{G}_{\text{PAR}}, \pi)$, the run η is punishing-secure for j in state s_0 , where π is the unique path generated by η from s_0 .*

Proof. The proof is by double implication. From left to right, for $\bar{\sigma} \in \text{NE}(\mathcal{G}_{\text{PAR}})$, let η be the ultimately periodic sequence of action profiles generated by $\bar{\sigma}$. Moreover, assume for a contradiction that η is not punishing-secure for some $j \in L$. By the definition of punishing-secure, there is $k \in \mathbb{N}$ and action $a'_j \in \text{Ac}_j$ for player j such that $s' = \text{tr}(\pi_k, ((\vec{a}_k)_{-j}, a'_j)) \notin \text{Pun}_j(\mathcal{G}_{\text{PAR}})$. Now, consider the strategy σ'_j that follows η up to the $(k-1)$ -th step, executes action a'_j on step k to get into state s' , and applies a strategy that achieves α_j from that point onwards. Note that such a strategy is guaranteed to exist since $s' \notin \text{Pun}_j(\mathcal{G}_{\text{PAR}})$. Therefore, $\mathcal{G}_{\text{PAR}}, (\bar{\sigma}_{-j}, \sigma'_j) \models \alpha_j$ and so σ'_j is a beneficial deviation for player j , a contradiction to $\bar{\sigma}$ being a Nash equilibrium.

From right to left, we need to define a Nash equilibrium $\bar{\sigma}$ assuming only the existence of η . First, recall that η can be generated by a finite transducer $T_\eta = (Q_\eta, q_\eta^0, \delta_\eta, \tau_\eta)$ where $\delta_\eta : Q_\eta \rightarrow Q_\eta$ and $\tau_\eta : Q_\eta \rightarrow \vec{\text{Ac}}$. Moreover, for every player i and deviating player j , with $i \neq j$, there is a (memoryless) strategy σ_i^{punj} to punish player j in every state in $\text{Pun}_j(\mathcal{G}_{\text{PAR}})$. By suitably combining the transducer with the punishment strategies, we define the following strategy $\sigma_i = (Q_i, q_i^0, \delta_i, \tau_i)$ for player i where

- $Q_i = \text{St} \times Q_\eta \times (L \cup \{\top\})$ and $q_i^0 = (s^0, q_\eta^0, \top)$;
- $\delta_i = Q_i \times \vec{\text{Ac}} \rightarrow Q_i$ is defined as

$$\delta_i((s, q, \top), \vec{a}) = \begin{cases} (\text{tr}(s, \vec{a}), \delta_\eta(q), \top), & \text{if } a = \tau_\eta(q) \\ (\text{tr}(s, \vec{a}), \delta_\eta(q), j), & a_{-j} = (\tau_\eta(q))_{-j} \text{ and } \vec{a}_j \neq (\tau_\eta(q))_j^8 \\ \perp, & \text{otherwise} \end{cases}$$
- $\tau_i : Q_i \rightarrow \text{Ac}_i$ is such that

⁸ For completeness, the function δ_i is assumed to take an available action. However, this is not important, as it is clear from the proof we never use this case.

- $\tau_i(s, q, \top) = (\tau_\eta(q))_i$, and
- $\tau_i(s, q, j) = \sigma_i^{\text{punj}}(s)$.

To understand how strategy σ_i works, observe that its set of internal states is given by the following triple. The first component is a state of the game, remembering the position of the execution. The second component is a state of the transducer T_η , which is used to employ the execution of the action profile run η . The third component is either the symbol \top , used to flag that no deviation has occurred, or the name of a losing player j , used to remember that such a player has deviated from η . At the beginning of the play, strategy σ_i starts executing the actions prescribed by the transducer T_η (Fig. 4). It sticks to it until some losing player j performs a deviation. In such a case, the third component of the internal state of σ_i switches to remember the deviating player. Moreover, from that point on, it starts executing the punishment strategy σ_i^{punj} . Recall that parity conditions are prefix-independent. Therefore, no matter the result of the execution, if all the players start playing according to the punishment strategy σ_i^{punj} , the resulting path will not satisfy the parity condition α_j . Now, define σ to be the collection of all σ_i . It remains to prove that σ is a Nash Equilibrium.

First, observe that since σ produces exactly η , we have $W(\mathcal{G}_{\text{PAR}}, \sigma) = W(\mathcal{G}_{\text{PAR}}, \eta)$, that is, the players that get their goals achieved in $\pi(\sigma)$ and η are the same. Thus, only players in L could have a beneficial deviation. Now, consider a player $j \in L$ and a strategy σ'_j and let $k \in \mathbb{N}$ be the minimum (first) step where σ'_j produces an outcome that differs from σ_j when executed along with σ_{-j} . We write π' for $\pi((\sigma_{-j}, \sigma'_j))$. Thus, we have $\pi_h = \pi'_h$ for all $h \leq k$ and $\pi_{k+1} \neq \pi'_{k+1}$. Hence $\pi'_{k+1} = \text{tr}(\pi'_k, (\eta_k)_{-j}, a'_j) = \text{tr}(\pi_k, (\eta_k)_{-j}, a'_j) \in \text{Pun}_j(\mathcal{G}_{\text{PAR}})$ and $\mathcal{G}_{\text{PAR}}, (\sigma_{-j}, \sigma'_j) \not\models \alpha_j$, since σ_{-j} is a punishment strategy from π'_{k+1} . Thus, there is no beneficial deviation for j and σ is a Nash equilibrium. \square

6. Computing Nash equilibria

Theorem 3 allows us to reduce the problem of finding a Nash equilibrium to finding a path in the game satisfying certain properties, which we will show how to check using DPW and DSW automata. To do this, let us fix a given set $W \subseteq N$ of players in a given game \mathcal{G}_{PAR} , which are assumed to get their goals achieved. Now, due to Theorem 3, we have that an action profile run η corresponds to a Nash equilibrium with W being the set of “winners” in the game if, and only if, the following two properties are satisfied:

- η is punishment-secure for j in s^0 , for all $j \in L = N \setminus W$;
- $\mathcal{G}_{\text{PAR}}, \pi \models \alpha_i$, for every $i \in W$;

where π is, as usual, the path generated by η from s^0 .

To check the existence of such η , we have to check these two properties. First, note that, for η to be punishment-secure for every losing player $j \in L$, the game has to remain in the punishment region of each j . This means that an acceptable action profile run needs to generate a path that is, at every step, contained in the intersection $\bigcap_{j \in L} \text{Pun}_j(\mathcal{G}_{\text{PAR}})$. Thus, to find a Nash equilibrium, we can remove all states not in such an intersection. We also need to remove some edges from the game. Indeed, consider a state s and a partial action profile \bar{a}_{-j} . It might be the case that $\text{tr}(s, (\bar{a}_{-j}, a'_j)) \notin \text{Pun}_j(\mathcal{G}_{\text{PAR}})$, for some $a'_j \in A_j$. Therefore, an action profile run that executes the partial profile \bar{a}_{-j} over s cannot be punishment-secure, and so all outgoing edges from (s, \bar{a}_{-j}) , can also be removed. After doing this for every $j \in L$, we obtain $\mathcal{G}_{\text{PAR}}^{-L}$, the game resulting from \mathcal{G}_{PAR} after the removal of the states and edges just described. As a consequence, $\mathcal{G}_{\text{PAR}}^{-L}$ has all and only the paths that can be generated by an action profile run that is punishment-secure for every $j \in L$.

The only thing that remains to be done is to check whether there exists a path in $\mathcal{G}_{\text{PAR}}^{-L}$ that satisfies all players in W . To do this, we use DPW and DSW automata. Since players goals are parity conditions, a path satisfying player i is an accepting run of the DPW \mathcal{A}^i where the set of states and transitions are exactly those of $\mathcal{G}_{\text{PAR}}^{-L}$ and the acceptance condition is given by α_i . Then, in order to find a path satisfying the goals of all players in W , we can solve the emptiness problem of the automaton intersection $\times_{i \in W} \mathcal{A}^i$. However, observe that each \mathcal{A}^i differs from each other only in its acceptance condition α_i . Moreover, each parity condition $\alpha = (F_1, \dots, F_n)$ can be regarded as a Streett condition of the form $((E_1, C_1), \dots, (E_m, C_m))$ with $m = \lceil \frac{n}{2} \rceil$ and $(E_i, C_i) = (F_{2i+1}, \bigcup_{j \leq i} F_{2j})$, for every $0 \leq i < m$. Therefore, the intersection language of $\times_{i \in W} \mathcal{A}^i$ can be recognized by a Streett automaton over the same set of states and transitions and the concatenation of all the Streett conditions determined by the parity conditions of the players in W . The overall translation is a DSW automaton with a number of Streett pairs being logarithmic in the number of its states, whose emptiness can be solved in polynomial time [35]. Finally, as we fixed W at the *beginning*, all we need to do is to use the procedure just described for each $W \subseteq N$, if needed (see Algorithm 1).⁹

Concerning the complexity analysis, consider again Algorithm 1 and denote by n the number of agents and $|\text{St}_{\text{TL}}|$ the number of states. Observe that Line 3 of the algorithm builds a Parity game \mathcal{G}_{PAR} by making the product construction

⁹ Some previous techniques, e.g. [36], to the computation of pure Nash equilibria are not optimal as they have exponential space complexity in the number of players $|N|$.

between \mathcal{G}_{LTL} and all the DPW automata \mathcal{A}_{γ_i} , whose state space is $2^{|\gamma_i|}$, and the number of priorities is $2^{|\gamma_i|}$. Thus, the number of states of \mathcal{G}_{PAR} is $|\text{St}_{\text{PAR}}| = |\text{St}_{\text{LTL}}| \cdot 2^{|\gamma_1|} \cdot \dots \cdot 2^{|\gamma_n|}$. Now, on the one hand, Line 6 requires to solve a parity game on the state-graph of \mathcal{G}_{PAR} with 2^{γ_i} priorities. This is solved by applying Zielonka's algorithm [37], that works in time $(|\text{St}_{\text{PAR}}|)^2 \cdot (|\text{St}_{\text{PAR}}|)^{2^{\gamma_i}}$, thus polynomial in the state space of \mathcal{G}_{PAR} and doubly exponential in the size of objectives γ_i 's. On the other hand, Line 12 calls for the Non-Emptiness procedure of a DSW whose number of Street pairs is linear in the sum of priorities of the automata $\mathcal{A}_{\gamma_1}, \dots, \mathcal{A}_{\gamma_n}$ and so logarithmic in its state-space (that is doubly exponential in the size of the objectives). Such procedure is polynomial in the state space of the automaton [35, Corollary 10.8] and therefore polynomial in $|\text{St}_{\text{PAR}}|$. Finally, consider the loops of Line 4 and Line 5, respectively. The first is on all the possible subsets of agents, and thus of length 2^n . The second is on all the possible agents, and thus of length n . This sums up to an overall complexity for Algorithm 1 of:

$$2^n \cdot n \cdot ((|\text{St}_{\text{PAR}}|)^2 \cdot (|\text{St}_{\text{PAR}}|)^{\sum_{i \in N} 2^{\gamma_i}} + |\text{St}_{\text{PAR}}|).$$

Recall that $|\text{St}_{\text{PAR}}|$ is linear in the set of states of the \mathcal{G}_{LTL} and doubly exponential in every objective γ_i 's of the agents. Thus, the procedure is *polynomial* in $|\text{St}_{\text{LTL}}|$, exponential in N , and doubly exponential in the size of the formulas $|\gamma_1|, \dots, |\gamma_n|$.

7. Synthesis and verification

We now show how to solve the synthesis and verification problems using NON-EMPTYNESS. For *synthesis*, the solution is already contained in the proof of Theorem 3, so we only need to sketch out the approach here. Note that, in the computation of punishing regions, the algorithm builds, for every player i and potential deviator j , a (memoryless) strategy that player i can play in the collective strategy profile $\vec{\sigma}_{-j}$ in order to punish player j , should player j wishes to deviate. If a Nash equilibrium exists, the algorithm also computes a (ultimately periodic) witness of it, that is, a computation π in G , that, in particular, satisfies the goals of players in W . At this point, using this information, we are able to define a strategy σ_i for each player $i \in N$ in the game (i.e., including those not in W), as follows: while no deviation occurs, play the action that contributes to generate π , and if a deviation of player j occurs, then play the (memoryless) strategy σ_i^{punj} that is defined in the game to punish player j in case j were to deviate. Notice, in addition, that because of Lemma 1 and Theorem 1, every strategy for player i in the game with parity goals is also a valid strategy for player i in the game with LTL goals, and that such a strategy, being bisimulation-invariant, is also a strategy for every possible bisimilar representation of player i . In this way, our technique can also solve the synthesis problem for every player, that is, can compute individual bisimulation-invariant strategies for every player (system component) in the original multi-player game (concurrent system).

For *verification*, one can use a reduction of the following two problems, called E-NASH and A-NASH in [15,8,7], to NON-EMPTYNESS.

Given: Game \mathcal{G}_{LTL} , LTL formula φ .

E-NASH: Is it the case that $\pi(\vec{\sigma}) \models \varphi$, for some $\vec{\sigma} \in \text{NE}(\mathcal{G}_{\text{LTL}})$?

A-NASH: Is it the case that $\pi(\vec{\sigma}) \models \varphi$, for all $\vec{\sigma} \in \text{NE}(\mathcal{G}_{\text{LTL}})$?

We write $(\mathcal{G}_{\text{LTL}}, \varphi) \in \text{E-NASH}$ to denote that $(\mathcal{G}_{\text{LTL}}, \varphi)$ is an instance of E-NASH, i.e., given a game \mathcal{G}_{LTL} and a LTL formula φ , the answer to E-NASH problem is a “yes”; and, similarly for A-NASH.

Because we are working on a bisimulation-invariant setting, we can ensure something even stronger: that for any two games \mathcal{G}_{LTL} and $\mathcal{G}'_{\text{LTL}}$, whose underlying CGSs are \mathcal{M} and \mathcal{M}' , respectively, we know that if \mathcal{M} is bisimilar to \mathcal{M}' , then $(\mathcal{G}_{\text{LTL}}, \varphi) \in \text{E-NASH}$ if and only if $(\mathcal{G}'_{\text{LTL}}, \varphi) \in \text{E-NASH}$, for all LTL formulae φ ; and, similarly for A-NASH, as desired.

In order to solve E-NASH and A-NASH via NON-EMPTYNESS, one could use the following result, whose proof is a simple adaptation of the same result for iterated Boolean games [15] and for multi-player games with LTL goals modelled using SRML [7], which was first presented in [38].

Lemma 2. *Let G be a game and φ be an LTL formula. There is a game H of linear size in G , such that $\text{NE}(H) \neq \emptyset$ if and only if $\exists \vec{\sigma} \in \text{NE}(G). \pi(\vec{\sigma}) \models \varphi$.*

However, since we have Algorithm 1 at our disposal, an easier – and more direct – solution can be obtained. To solve E-NASH we can modify line 12 of Algorithm 1 to include the restriction that such an algorithm, which now receives φ as a parameter, returns “Yes” in line 13 if and only if φ is satisfied in some run in the set of Nash equilibrium witnesses. The new line 12 is “if $\mathcal{L}(\times_{i \in W} (S_i) \times S_\varphi) \neq \emptyset$ ”, where S_φ is the DSW automaton representing φ . All complexities remain the same; the modified algorithm for E-NASH is denoted as Algorithm 1'. We can then use Algorithm 1' to solve A-NASH, also as described in [38]: essentially, we can check whether Algorithm 1'($\mathcal{G}_{\text{LTL}}, \neg\varphi$) returns “No” in line 16. If it does, then no Nash equilibrium of \mathcal{G}_{LTL} satisfies $\neg\varphi$, either because no Nash equilibrium exists at all (thus, A-NASH is vacuously true) or because all Nash equilibria of \mathcal{G}_{LTL} satisfy φ , then solving A-NASH positively. Note that in this case, since A-NASH is solved positively when the algorithm returns “No” in line 16, then no specific Nash equilibrium strategy profile is synthesised,

as expected. However, if the algorithm returns “Yes”, that is, the case when the answer to A-NASH problem with $(\mathcal{G}_{\text{LTL}}, \varphi)$ instance is negative, then a strategy profile is synthesised from Algorithm 1’ which corresponds to a counter-example for $(\mathcal{G}_{\text{LTL}}, \varphi) \in \text{A-NASH}$. It should be easy to see that implementing E-NASH and A-NASH is straightforward from Algorithm 1. Also, as already known, it is also easy to see that Algorithm 1’ solves NON-EMPTYNESS if and only if $(\mathcal{G}_{\text{LTL}}, \top) \in \text{E-NASH}$.

8. Implementation

We have implemented the decision procedures presented in this paper. Our implementation uses SRML [10] as a modelling language. SRML is based on the Reactive Modules language [24] which is used in a number of verification tools, including PRISM [26] and MOCHA [25]. The tool that implements our algorithms is called EVE (for Equilibrium Verification Environment) [23]. EVE is the *first and only tool* able to analyse the linear temporal logic properties that hold in equilibrium in a concurrent, reactive, and multi-agent system within a bisimulation-invariant framework. It is also the only tool that supports all of the following combined features: a high-level description language using SRML, general-sum multi-player games with LTL goals, bisimulation-invariant strategies, and perfect recall. It is also the only tool for Nash equilibrium analysis that relies on a procedure based on the solution of parity games, which has allowed us to solve the (rational) synthesis problem for individual players in the system using very powerful techniques originally developed to solve the synthesis problem from (linear-time) temporal logic specifications.

To the best of our knowledge, there are only two other tools that can be used to reason about temporal logic equilibrium properties of concurrent/multi-agent systems: PRALINE[39] and MCMAS [40,41].

PRALINE allows one to compute a Nash equilibrium in a game played in a concurrent game structure [39]. The underlying technique uses alternating Büchi automata and relies on the solution of a two-player zero-sum game called the ‘suspect game’ [36]. PRALINE can be used to analyse games with different kinds of players goals (e.g., reachability, safety, and others), but does not permit LTL goals, and does not compute bisimulation-invariant strategies.

MCMAS is a model checking tool for multi-agent systems [42]. Since it can be used to model check Strategy Logic (SL [12]) formulae [41], and SL can express the existence of a Nash equilibrium, one can model a multi-agent system in MCMAS and check for the existence of a Nash equilibrium in such a system using SL. However, MCMAS only supports SL with memoryless strategies (while our implementation does not have this restriction) and, as PRALINE, does not compute bisimulation-invariant strategies either.

From the many differences between PRALINE, MCMAS, and EVE (and their associated underlying reasoning and verification techniques), one of the most important ones is bisimulation-invariance, a feature needed to be able to do verification and synthesis, e.g., when using symbolic methods with OBDDs or some model-minimisation techniques. Not being bisimulation-invariant also means that in some cases PRALINE, MCMAS, and EVE would deliver completely different answers. For instance, unlike EVE, with PRALINE and MCMAS it may be the case that for two bisimilar systems PRALINE and MCMAS would compute a Nash equilibrium in one of them and none in the other. A particular instance is the “motivating example” in [28]. Since the two systems there are bisimilar, EVE is able to compute a bisimulation-invariant Nash equilibrium in both systems, while PRALINE and MCMAS, both of which are not using bisimulation-invariant model of strategies, cannot. The experiment supporting this claim is reported in Section 8.4 along with the performance results. Indeed, even in cases where all tools are able to compute a Nash equilibrium, EVE outperforms the other two tools as the size of the input system grows, despite the fact that the model of strategies we use in our procedure is *richer* in the sense that it takes into account more information of the underlying game.¹⁰

8.1. Tool description

Modelling language. Systems in EVE are specified with the *Simple Reactive Modules Language* (SRML [10]), that can be used to model non-deterministic systems. Each system component (agent/player) in SRML is represented as a *module*, which consists of an *interface* that defines the name of the module and lists a non-empty set of Boolean variables controlled by the module, and a set of *guarded commands*, which define the choices available to the module at each state. There are two kinds of guarded commands: **init**, used for initialising the variables, and **update**, used for updating variables subsequently.

A guarded command has two parts: a “condition” part (the “guard”) and an “action” part. The “guard” determines whether a guarded command can be executed or not given the current state, while the “action” part defines how to update the value of (some of) the variables controlled by a corresponding module. Intuitively, $\varphi \leadsto \alpha$ can be read as “if the condition φ is satisfied, then *one* of the choices available to the module is to execute α ”. Note that the value of φ being true does not guarantee the execution of α , but only that it is *enabled* for execution, and thus *may be chosen*. If no guarded command of a module is enabled in some state, then that module has no choice and the values of the variables controlled by it remain unchanged in the next state.

Formally, an SRML module m_i is defined as a triple $m_i = (\Phi_i, I_i, U_i)$, where $\Phi_i \subseteq \Phi$ is the finite set of Boolean variables controlled by m_i , I_i a finite set of **init** guarded commands, such that for all $g \in I_i$, we have $\text{ctr}(g) \subseteq \Phi_i$, and U_i a finite set of

¹⁰ As mentioned before, not all games can be tested in all tools since, for instance, PRALINE does not support LTL objectives, but only goals expressed directly as Büchi conditions.


```

module toggle controls x
  init
  ::  $\top \leadsto x' := \top$ ;
  ::  $\top \leadsto x' := \perp$ ;
  update
  ::  $\neg x \leadsto x' := \top$ ;
  ::  $x \leadsto x' := \perp$ ;

```

Fig. 5. Example of module toggle in SRML.

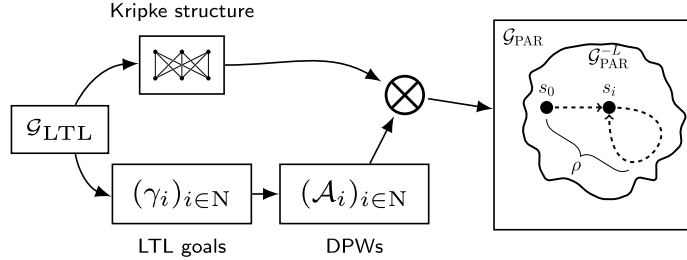


Fig. 6. High-level workflow of EVE.

update guarded commands, such that for all $g \in U_i$, we have $\text{ctr}(g) \subseteq \Phi_i$. A guarded command g over a set of variables Φ is an expression

$$g: \quad \varphi \leadsto x'_1 := \psi_1; \dots; x'_k := \psi_k$$

where the guard φ is a propositional logic formula over Φ , each x_i is a member of Φ and ψ_i is a propositional logic formula over Φ . Let $\text{guard}(g)$ denote the guard of g , thus, in the above rule, we have $\text{guard}(g) = \varphi$. It is required that no variable x_i appears on the left hand side of more than one assignment statements in the same guarded command, hence no issue on the (potentially) conflicting updates arises. The variables x_1, \dots, x_k are controlled variables in $g \in U_i$ and we denote this set by $\text{ctr}(g)$. If no guarded command of a module is enabled, then the values of all variables in $\text{ctr}(g)$ are unchanged. A set of guarded commands is said to be *disjoint* if their controlled variables are mutually disjoint. To make it clearer, here is an example of a guarded command:

$$\underbrace{(p \wedge q)}_{\text{guard}} \leadsto \underbrace{p' := \top; q' := \perp}_{\text{action}}$$

The guard is the propositional logic formula $(p \wedge q)$, so this guarded command will be enabled if both p and q are true. If the guarded command is chosen (to be executed), then in the next time-step, variable p will be assigned true and variable q will be assigned false.

Fig. 5 shows a module named *toggle* that controls a Boolean variable named x . There are two **init** guarded commands and two **update** guarded commands. The **init** guarded commands define two choices for the initialisation of variable x : true or false. The first **update** guarded command says that if x has the value of true, then the corresponding choice is to assign it to false, while the second command says that if x has the value of false, then it can be assigned to true. Intuitively, the module would choose (in a non-deterministic manner) an initial value for x , and then on subsequent rounds toggles this value. In this particular example, the **init** commands are non-deterministic, while the **update** commands are deterministic. We refer to [7] for further details on the semantics of SRML. In particular, in Figure 12 of [7], we detail how to build a Kripke structure that models the behaviour of an SRML system. In addition, we associate each module with a goal, which is specified as an LTL formula.

At this point, readers might notice that the way SRML modules are defined leads to the possibility of having multiple initial states – which appears to contradict the definition of CMGS. However, this is not a problem, since we can always add an extra “pre”-initial state whose outgoing edges are labelled according to init guarded commands, and use it as the “real” initial state.

Automated temporal equilibrium analysis. Once a multi-agent system is modelled in SRML, it can be seen as a multi-player game in which players (the modules) use strategies to resolve the non-deterministic choices in the system. EVE uses Algorithm 1 to solve NON-EMPTYNESS. The main idea behind this algorithm is illustrated in Fig. 6. The general flow of the implementation is as follows. Let \mathcal{G}_{LTL} be a game, modelled using SRML, with a set of players/modules $N = \{1, \dots, n\}$ and LTL goals $\Gamma = \{\gamma_1, \dots, \gamma_n\}$, one for each player. Using \mathcal{G}_{LTL} we construct an associated concurrent game with parity goals \mathcal{G}_{PAR} in order to shift reasoning on the set of Nash equilibria of \mathcal{G}_{LTL} into the set of Nash equilibria of \mathcal{G}_{PAR} . The basic idea of this construction is, firstly, to transform all LTL goals in \mathcal{G}_{LTL} into deterministic parity word (DPW) automata. To do this,

we use LTL2BA tool [43,44] to transform the formulae into nondeterministic Büchi word (NBW) automata. From NBWs, we construct the associated deterministic parity word (DPW) automata via construction described in [33]. Secondly, to perform a product construction of the Kripke structure that represents \mathcal{G}_{LTL} with the collection of DPWs in which the set of Nash equilibria of the input game is preserved. With \mathcal{G}_{PAR} in our hands, we can then reason about Nash equilibria by solving a collection of parity games. To solve these parity games, we use PGSolver tool [45,46]. EVE then iterates through all possible set of “winners” $W \subseteq N$ (Algorithm 1 line 4) and computes a punishment region $\text{Pun}_j(\mathcal{G}_{\text{PAR}})$ for each $j \in L = N \setminus W$, with which a reduced parity game $\mathcal{G}_{\text{PAR}}^{-L} = \bigcap_{j \in L} \text{Pun}_j(\mathcal{G}_{\text{PAR}})$ is built. Notice that for each player j , $\text{Pun}_j(\mathcal{G}_{\text{PAR}})$ need only computed once and can be stored, thus resulting in a more efficient running time. Lastly, EVE checks whether there exists a path ρ in $\mathcal{G}_{\text{PAR}}^{-L}$ that satisfies the goals of each $i \in W$. To do this, we translate $\mathcal{G}_{\text{PAR}}^{-L}$ into a deterministic Streett automata, whose language is empty if and only if so is the set of Nash equilibria of \mathcal{G}_{PAR} . For E-NASH problem, we simply need to find a run in the witness returned when we check for NON-EMPTYNESS; this can be done via automata intersection.¹¹

EVE was developed in Python and available online from [9]. EVE takes as input a concurrent and multi-agent system described in SRML code, with player goals and a property φ to be checked specified in LTL. For NON-EMPTYNESS, EVE returns “YES” (along with a set of winning players W) if the set of Nash equilibria in the system is not empty, and returns “NO” otherwise. For E-NASH (A-NASH), EVE returns “YES” if φ holds on *some* (every) Nash equilibrium of the system, and “NO” otherwise.

In the next subsection, we present some case studies to evaluate the performance of EVE. The case studies are based on distributed and concurrent systems that can naturally be modelled as multi-agent systems. We note, however, that such case studies bear no special relevance to multi-agent systems research. Instead, our only purpose is to use such case studies and multi-agent systems to evaluate EVE’s *performance*, rather than to solve problems of particular relevance in the AI or multi-agent systems literatures. Nevertheless, one could easily see that the case studies are based on systems that one can imagine to be found in many AI systems nowadays.

8.2. Case studies

In this section, we present two examples from the literature of concurrent and distributed systems to illustrate the practical usage of EVE. Among other things, these two examples differ in the way they are modelled as a concurrent game. While the first one is played in an arena implicitly given by the specification of the players in the game (as done in [7]), the second one is played on a graph, e.g., as done in [47] with the use of concurrent game structures. Both of these models of games (modelling approaches) can be used within our tool. We will also use these two examples to evaluate EVE’s practical performance and compare it against MCMAS and PRALINE in Section 8.3. Furthermore, since PRALINE and MCMAS use different modelling languages – ISPL in the case of MCMAS – we need to translate the examples modelled in SRML into PRALINE’s input language and ISPL. Given the high-level nature of SRML, the translation might introduce exponential blowup. However, we argue that this is not a problem from the comparison point of view, since the exponential blowup is also unavoidable when building Kripke structures from SRML games.

Gossip protocols. These are a class of networking and communication protocols that mimic the way social networks disseminate information. They have been used to solve problems in many large-scale distributed systems, such as *peer-to-peer* and *cloud* computing systems. Ladin *et al.* [48] developed a framework to provide high availability services via replication which is based on the gossip approach first introduced in [49,50]. The main feature of this framework is the use of *replica managers* (RMs) which exchange “gossip” messages periodically in order to keep the data updated. The architecture of such an approach is shown in Fig. 7.

We can model each RM as a module in SRML as follows: (1) When in *servicing mode*, an RM can choose either to keep in servicing mode or to switch to gossiping mode; (2) If it is in gossiping mode and there is at least another RM also in gossiping mode,¹² since the information during gossip exchange is of (small) bounded size, it goes back to servicing mode in the subsequent step. We then set the goal of each RM to be able to gossip infinitely often. As shown in Fig. 8, the module RM1 controls a variable: $s1$. Its value being true signifies that RM1 is in servicing mode; otherwise, it is in gossiping mode. Behaviour (1) is reflected in the first and second update commands, while behaviour (2) is reflected in the third update command. The goal of RM1 is specified with the LTL formula $\mathbf{GF} \neg s1$, which expresses that RM1’s goal is to gossip infinitely often: “always” (G) “eventually” (F) gossip ($\neg s1$).

Observe that with all RMs rationally pursuing their goals, they will adopt any strategy which induces a run where each RM can gossip (with at least one other RM) infinitely often. In fact, this kind of game-like modelling gives rise to a powerful characteristic: on *all* runs that are sustained by a Nash equilibrium, the distributed system is guaranteed to have two crucial *non-starvation/liveness* properties: RMs can gossip infinitely often and clients can be served infinitely often. Indeed, these properties are verified in the experiments; with E-NASH: no Nash equilibrium sustains “all RMs forever gossiping”; and with A-NASH: in all Nash equilibria at least one of the RM is in servicing mode infinitely often. We also notice that each RM is modelled as a non-deterministic open system: non-determinism is used in the first two updated commands, as they have

¹¹ For A-NASH is straightforward, since it is the dual of E-NASH.

¹² The core of the protocol involves (at least) pairwise interactions periodically.

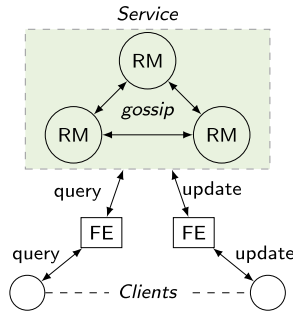


Fig. 7. Gossip framework structure.

```

module RM1 controls s1
init
:: true ~> s1' := true;
update
:: s1 ~> s1' := false;
:: s1 ~> s1' := true;
:: !s1 and (!s2 or ... or !sn)
  ~> s1' := true;
goal
:: G F (!s1);

```

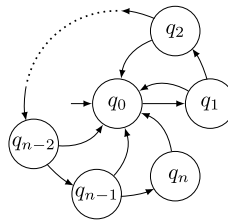
Fig. 8. SRML machine readable code for module RM₁ as written in EVE's input code.

Fig. 9. Gifford's protocol modelled as a game.

the same guard $s1$ and therefore will be both enabled at the same time; and the system is open since each module's state space and choices depend on the states of other modules, as reflected by the third updated command.

Replica control protocol. Consensus is a key issue in distributed computing and multi-agent systems. An important application domain is in maintaining data consistency. Gifford [51] proposed a quorum-based voting protocol to ensure data consistency by not allowing more than one processes to read/write a data item concurrently. To do this, each copy of a replicated item is assigned a vote.

We can model a (modified version of) Gifford's protocol as a game as follows. The set of players $N = \{1, \dots, n\}$ in the game is arranged in a request queue represented by the sequence of states q_1, \dots, q_n , where q_i means that player i is requesting to read/write the data item. At state q_i , other players in $N \setminus \{i\}$ then can vote whether to allow player i to read/write. If the majority of players in N vote "yes", then the transition goes to q_0 , i.e., player i is allowed to read/write, and otherwise it goes to q_{i+1} .¹³ The voting process then restarts from q_1 . The protocol's structure is shown in Fig. 9. Notice that at the last state, q_n , there is only one outgoing arrow to q_0 . As in the previous example, the goal of each player i is to visit q_0 right after q_i infinitely often, so that the desired behaviour of the system is sustained on all Nash equilibria of the system: a data item is not concurrently accessed by two different processes and the data is updated in every round. The associated temporal properties are automatically verified in the experiments in Section 8.3. Specifically, the temporal properties we check are as follows. With E-NASH: there is no Nash equilibrium in which the data is never updated; and, with A-NASH: on all Nash equilibria, for each player, its request will be granted infinitely often. Also, in this example, we define a module, called "Environment", which is used to represent the underlying concurrent game structure, shown in Fig. 9, where the game is played.

¹³ We assume arithmetic modulo $(|N| + 1)$ in this example.

Table 1

Gossip Protocol experiment results.

P	S	E	EVE			PRALINE			MCMAS		
			ν (s)	ϵ (s)	α (s)	ν (s)	ϵ (s)	α (s)	ν (s)	ϵ (s)	α (s)
2	4	9	0.02	0.24	0.08	0.02	1.71	1.73	0.01	0.01	0.01
3	8	27	0.09	0.43	0.26	0.33	26.74	27.85	0.02	0.06	0.06
4	16	81	0.42	3.51	1.41	0.76	547.97	548.82	760.65	3257.56	3272.57
5	32	243	2.30	35.80	25.77	10.06	TO	TO	TO	TO	TO
6	64	729	16.63	633.68	336.42	255.02	TO	TO	TO	TO	TO
7	128	2187	203.05	TO	TO	5156.48	TO	TO	TO	TO	TO
8	256	6561	4697.49	TO	TO	TO	TO	TO	TO	TO	TO

Table 2

Replica control experiment results.

P	S	E	EVE			PRALINE			MCMAS		
			ν (s)	ϵ (s)	α (s)	ν (s)	ϵ (s)	α (s)	ν (s)	ϵ (s)	α (s)
2	3	8	0.04	0.11	0.10	0.05	0.64	0.74	0.01	0.01	0.02
3	4	20	0.11	1.53	0.22	0.12	4.96	5.46	0.02	0.06	0.11
4	5	48	0.34	1.73	0.68	0.56	65.50	67.45	1.99	4.15	11.28
5	6	112	1.43	2.66	2.91	6.86	1546.90	1554.80	1728.73	6590.53	TO
6	7	256	5.87	13.69	16.03	94.39	TO	TO	TO	TO	TO
7	8	576	32.84	76.50	102.12	2159.88	TO	TO	TO	TO	TO
8	9	1280	166.60	485.99	746.55	TO	TO	TO	TO	TO	TO

8.3. Experiment I

In order to evaluate the practical performance of our tool and approach (against MCMAS and PRALINE), we present results on the temporal equilibrium analysis for the examples in Section 8.2. We ran the tools on the two examples with different numbers of players (“P”), states (“S”), and edges (“E”). The experiments were obtained on a PC with Intel i5-4690S CPU 3.20 GHz machine with 8 GB of RAM running Linux kernel version 4.12.14-300.fc26.x86_64. We report the running time¹⁴ for solving NON-EMPTYNESS (“ ν ”), E-NASH (“ ϵ ”), and A-NASH (“ α ”). For the last two problems, since there is no direct support in PRALINE and MCMAS, we used the reduction of E/A-NASH to NON-EMPTYNESS presented in [38]. Intuitively, the reduction is as follows: given a game G and formula φ , we construct a new game H with two additional agents, say $n+1$ and $n+2$, with goals $\gamma_{n+1} = \varphi \vee (p \leftrightarrow q)$ and $\gamma_{n+2} = \varphi \vee \neg(p \leftrightarrow q)$, where $\Phi_{n+1} = \{p\}$ and $\Phi_{n+2} = \{q\}$, p and q are fresh Boolean variables. This means that it is the case $NE(H) \neq \emptyset$ if and only if there exists a Nash equilibrium run in G satisfying φ .

From the experiment results shown in Table 1 and 2, we observe that, in general, EVE has the best performance, followed by PRALINE and MCMAS. Although PRALINE performed better than MCMAS, both struggled (timed-out¹⁵) with inputs with more than 100 edges, while EVE could handle up to 6000 edges (for NON-EMPTYNESS).

8.4. Experiment II

This experiment is taken from the motivating examples in [28]. Suppose the systems shown in Fig. 10 and 11 represents a 3-player game, where each transition is labelled by the actions x, y, z of player 1, 2, and 3, respectively, an asterisk $*$ being a wildcard. The goals of the players can be represented by the LTL formulae $\gamma_1 = \mathbf{F}p$, $\gamma_2 = \mathbf{F}q$, and $\gamma_3 = \mathbf{G}\neg(p \vee q)$. The system in Fig. 10 has a Nash equilibrium, whereas no (non-bisimulation-invariant strategies) Nash equilibria exists in the (bisimilar) system in Fig. 11.

In this experiment, we extended the number of states by adding more layers to the game structures used there in order to test the practical performance of EVE, MCMAS, and PRALINE. The experiments were performed on a PC with Intel i7-4702MQ CPU 2.20 GHz machine with 12 GB of RAM running Linux kernel version 4.14.16-300.fc26.x86_64. We divided the test cases based on the number of Kripke states and edges; then, for each case, we report (i) the total running time¹⁶ (“time”) and (ii) whether the tools find any Nash equilibria (“NE”).

Table 3 shows the results of the experiments on the example in which the model of strategies that depends only on the run (sequence of states) of the game (run-based strategies [28]) cannot sustain any Nash equilibria, a model of strategies that is not invariant under bisimilarity. Indeed, since MCMAS and PRALINE use this model of strategies, both did not find

¹⁴ To carry out a fairer comparison (since PRALINE does not accept LTL goals), we added to PRALINE’s running time the time needed to convert LTL games into its input.

¹⁵ Time-out was fixed to be 7200 seconds.

¹⁶ Similarly to Experiment I (Section 8.3), we added to PRALINE’s running time the time needed to convert LTL games into its input to carry out a fairer comparison.

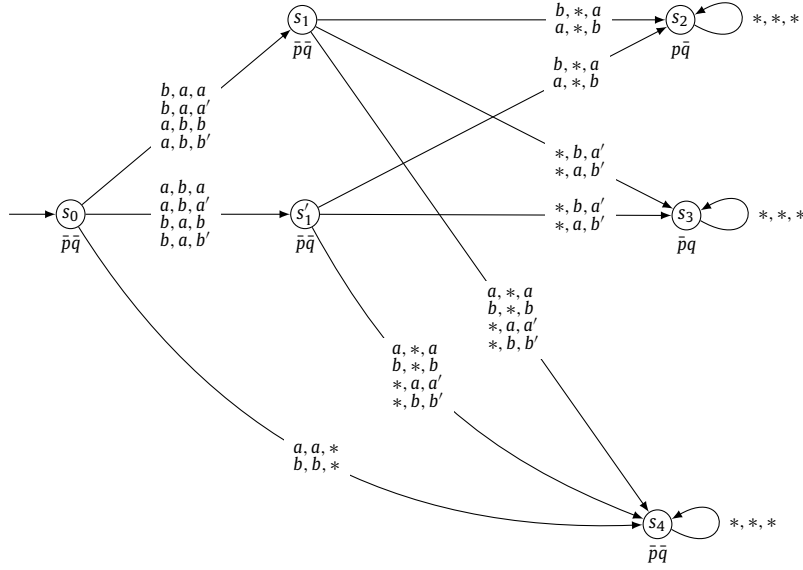


Fig. 10. A 3-player game with Nash equilibrium.

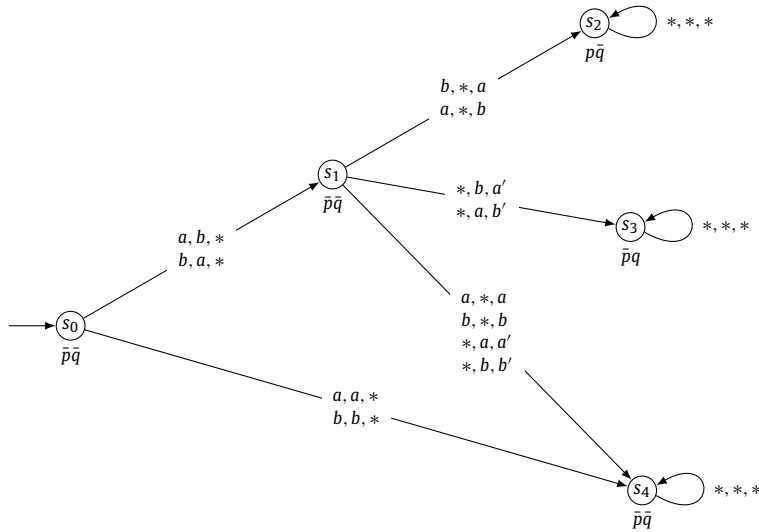


Fig. 11. A 3-player game without (non-bisimulation-invariant strategies) Nash equilibria.

any Nash equilibria in the game, as shown in Table 3. EVE, which uses a model of strategies that not only depends on the run of the game but also on the actions of players (computation-based [28]), found a Nash equilibrium in the game. We can also see that EVE outperformed MCMAS on games with 14 or more states. In fact, MCMAS timed-out¹⁷ on games with 17 states or more, while EVE kept working efficiently for games of bigger size. We can also observe that PRALINE performed almost as efficiently as EVE in this experiment, although EVE performed better in both small and large instances of these games.

¹⁷ We fixed the time-out value to be 3600 seconds (1 hour).

Table 3
Example with no Nash equilibrium.

States	Edges	MCMAS		EVE		PRALINE	
		Time (s)	NE	Time (s)	NE	Time (s)	NE
5	80	0.04	No	0.75	Yes	0.77	No
8	128	0.24	No	2.99	Yes	2.06	No
11	176	6.28	No	3.86	Yes	4.42	No
14	224	273.14	No	7.46	Yes	8.53	No
17	272	TO	–	13.31	Yes	15.33	No
⋮	⋮	⋮	⋮	⋮	⋮	⋮	⋮
50	800	TO	–	655.80	Yes	789.77	No

Table 4
Example with Nash equilibria.

States	Edges	MCMAS		EVE		PRALINE	
		Time (s)	NE	Time (s)	NE	Time (s)	NE
6	96	0.02	Yes	1.09	Yes	1.19	Yes
9	144	0.77	Yes	3.36	Yes	3.76	Yes
12	192	65.31	No	7.45	Yes	8.89	Yes
15	240	TO	–	15.52	Yes	17.72	Yes
18	288	TO	–	30.06	Yes	30.53	Yes
⋮	⋮	⋮	⋮	⋮	⋮	⋮	⋮
51	816	TO	–	1314.47	Yes	1563.79	Yes

In Table 4, we used the example in which Nash equilibria is sustained in run-based strategies. As shown in the table, MCMAS found Nash equilibria in games with 6 and 9 states. However, since MCMAS uses imperfect recall, when the third layer was added (case with 12 states in Table 4) to the game, it could not find any Nash equilibria. Regarding running times, EVE outperformed MCMAS from the game with 12 states and beyond, where MCMAS timed-out on games with 15 or more states. As for PRALINE, it performed comparably to EVE in this experiment, but again, EVE performed better in all instances.

8.5. Experiment III

This experiment is based on the example previously presented in Section 2. For this particular experiment, we assume that initially the agents are located at opposing corners of the grid; specifically, agent 1 is located at the top-left corner (coordinate (0, 0)) and agent 2 at the bottom-right corner ($n - 1, n - 1$). A number of obstacles are also placed (uniformly) randomly on the grid. We use a binary encoding to represent the spatial information of the grid world which includes the grid coordinates, as well as the obstacles and the agents locations. For instance, to encode a position of an agent 1 in 4×4 grid, we need 4 Boolean variables arranged as a tuple $pos_1 = \langle x_0^1, x_1^1, y_0^1, y_1^1 \rangle$. An instance of such a tuple $pos_1 = \langle 0, 1, 1, 0 \rangle$ means that agent 1 is at (2, 1). For each time step and $i \in \{1, 2\}$, the update guarded command set U_i is such a way that agent i can only move horizontally and vertically, 1 step at a time. Furthermore, the commands in U_i respect the legality of movement, i.e., agent i cannot move out of bound or into an obstacle. The goal of each agent can be expressed by the LTL formulae

$$\gamma_1 = \mathbf{F}(\bigwedge_{i \in \{0, \dots, n-1\}} x_i^1 \wedge \bigwedge_{i \in \{0, \dots, n-1\}} y_i^1)$$

and

$$\gamma_2 = \mathbf{F}(\bigwedge_{i \in \{0, \dots, n-1\}} \neg x_i^2 \wedge \bigwedge_{i \in \{0, \dots, n-1\}} \neg y_i^2).$$

A safety specification (no more than one agent occupying the same position at the same time) can be expressed by the following LTL formula:

$$\varphi = \mathbf{G}\neg(\bigwedge_{i \in \{0, \dots, n-1\}} (x_i^1 \leftrightarrow x_i^2) \wedge \bigwedge_{i \in \{0, \dots, n-1\}} (y_i^1 \leftrightarrow y_i^2)).$$

The experiment was obtained on a PC with Intel i5-4690S CPU 3.20 GHz machine with 8 GB of RAM running Linux kernel version 4.12.14-300.fc26.x86_64. We varied the size of the grid world (“size”) from 3×3 to 10×10 , each with a

Table 5
Grid world experiment results.

Size	# Obs	KS	KE	GS
3	3	15(13, 18)	44(32, 72)	60(53, 73)
4	6	40(32, 52)	150(98, 200)	156(121, 209)
5	10	94(61, 125)	398(242, 512)	376(453, 741)
6	15	155(113, 185)	655(450, 800)	619(453, 741)
7	21	228(181, 290)	994(800, 1250)	909(725, 1161)
8	28	491(394, 666)	2297(1922, 2888)	1963(1577, 2665)
9	36	564(269, 765)	2687(1352, 3698)	2256(1077, 3061)
10	45	916(730, 1258)	4780(3528, 6498)	3657(2921, 5033)

Size	GE	ν (s)	ϵ (s)
3	173(129, 289)	0.44(0.19, 1.14)	1.21(0.5, 2.63)
4	595(379, 801)	0.98(0.63, 1.16)	1.57(1.01, 2.24)
5	1591(969, 2049)	4.73(2.62, 6.22)	22.51(18.22, 26.25)
6	2622(1801, 3201)	9.53(7.13, 11.49)	32.32(26.05, 37.35)
7	3969(3161, 5001)	17.69(13.81, 21.58)	48.90(39.70, 59.50)
8	9190(7689, 11553)	50.91(38.38, 72.49)	121.33(95.03, 167.25)
9	10748(5409, 14793)	100.94(45.81, 137.91)	6002.80(5477.63, 6374.26)
10	19102(14113, 25993)	211.30(152.74, 311.43)	6871.16(6340.64, 7650.87)

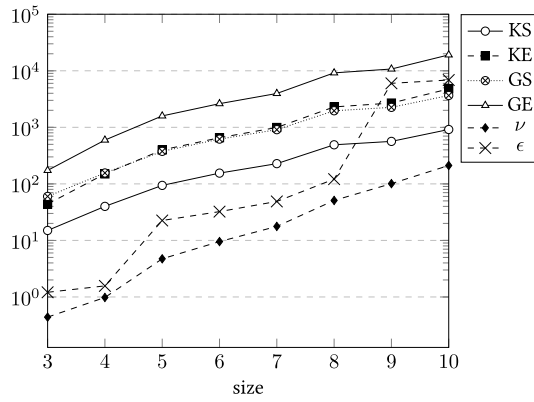


Fig. 12. Plots from Table 5. Y-axis is in logarithmic scale.

fixed number of obstacles (“# Obs”), randomly distributed on the grid. We report the number of Kripke states (“KS”), Kripke edges (“KE”), \mathcal{G}_{PAR} states (“GS”), \mathcal{G}_{PAR} edges (“GE”), NON-EMPTYNESS execution time (“ ν ”), and E-NASH execution time (“ ϵ ”). We ran the experiment for five replications, and report the average (*ave*), minimum (*min*), and maximum (*max*) times from the replications. The results are reported in Table 5, with the following format: *ave(min, max)*.

From the experiment results, we see that EVE works well for NON-EMPTYNESS up until size 10. From the plots in Fig. 12, we can clearly see that the values of each variable, except for ϵ , grow exponentially. For ϵ (E-NASH), however, it seems to grow faster than the rest. Specifically, it is clearly visible in transitions between numbers that have different size of bit representation, i.e., 4 to 5 and 8 to 9.¹⁸ These jumps correspond to the time used to build deterministic parity automata on words from LTL properties to be checked in E-NASH, which is essentially, bit-for-bit comparisons between the position of agent 1 and 2.

From the experiments shown in this section it is also clear that the bottleneck in the performance is the translation of LTL goals and the high-level description of the game into the underlying parity game. Once an explicit parity game is constructed, then the performance improves radically. This result is perfectly consistent with what the theoretical complexity of the decision procedure predicts: our algorithm works in doubly-exponential time in the size of the goals of the players, while it is only singly-exponential in the size of the SRML specification. These two exponential-time reductions are in fact optimal, so there is no hope that they can be improved, at least in theory. On the other hand, the actual subroutine that finds a Nash equilibrium and computes players’ strategies from the parity games representation of the problem is rather efficient in theory – but still not known to be in polynomial time using the best algorithms to solve parity games. Then, it is clear that a natural way to make rational verification a feasible problem, in theory, is to look at cases where goals and/or game representations are simpler. Such study is conducted in [52], where several positive results on the complexity of solving the rational verification problem are obtained.

¹⁸ Since the grid coordinate index starts at 0, the “actual” transitions are 3 to 4 and 7 to 8.

9. Concluding remarks and related work

This paper contains a complete study, from theory to implementation, of the temporal equilibrium analysis of multi-agent AI systems formally modelled as multi-player games. The two main contributions of the paper are: (1) a novel and optimal decision procedure, based on the solution of parity games, that can be used to solve both the rational verification and the automated synthesis problems for multi-player games; and (2) a complete implementation of the general game-theoretic modelling and reasoning framework – with full support of goals expressed as LTL formulae and high-level game descriptions in SRML – which is available online. Our work builds on several previous results in the computer science (synthesis and verification) and AI literatures (multi-agent systems). Relevant related literature will be discussed next.

Equilibrium analysis in multi-agent systems. Rational verification was proposed as an complementary verification methodology to conventional methods, such as model checking. A legitimate question is, then, when is rational verification an appropriate verification approach? A possible answer is given next. The verification problem [1], as conventionally formulated, is concerned with checking that some property, usually defined using a modal or a temporal logic [53], holds on some or on every computation run of a system. In a game-theoretic setting, this can be a very strong requirement – and in some cases even inappropriate – since only some computations of the system will arise (be sustained) as the result of agents in the system choosing strategies in equilibrium, that is, due to strategic and rational play. It was precisely this concern that motivated the rational verification approach [7,8]. In rational verification, we ask if a given temporal property holds on some or every computation run that can be sustained by agents choosing Nash equilibrium strategies. Rational verification can be reduced to the NON-EMPTINESS problem, as stated in this paper; cf., [38]. As a consequence, along with the polynomial transformations in [38], our results provide a complete framework (theory, algorithms, and implementation) for automated temporal equilibrium analysis, specifically, to do rational synthesis and formal verification of logic-based multi-agent systems. The framework, in particular, provides a concrete and algorithmic solution to the rational synthesis problem as studied in [14], where the Boolean case (iterated games where players control Boolean variables, whose valuations define sequences of states in the game, *i.e.*, the plays in the game) was given an interesting automata-theoretic solution via (an extension of) Strategy Logic [16].

Automata and logic. In computer science, a common technique to reason about Nash equilibria in multi-player games is using alternating parity *automata on infinite trees* (APTs [18]). This approach is used to do rational synthesis [14,54]; equilibrium checking and rational verification [8,15,7]; and model checking of logics for strategic reasoning capable to specify the existence of a Nash equilibrium in concurrent game structures [47], both in two-player games [16,55] and in multi-player games [56,12]. In cases where players' goals are simpler than general LTL formulae, *e.g.*, for reachability or safety goals, alternating Büchi automata can be used instead [36]. *Our technique is different from all these automata-based approaches, and in some cases more general*, as it can be used to handle either a more complex model of strategies or a more complex type of goals, and delivers an immediate procedure to synthesise individual strategies for players in the game, while being amenable to implementation.

Tools and algorithms. In theory, the kind of equilibrium analysis that can be done using MCMAS [40,57,58] and PRALINE [39,36] rely on the automata-based approach. However, the algorithms that are actually implemented have a different flavour. MCMAS uses a procedure for SL which works as a *labelling algorithm* since it only considers memoryless strategies [58]. On the other hand, PRALINE, which works for Büchi definable objectives, uses a procedure based on the “*suspect game*” [36]. Despite some similarities between our construction and the suspect game, introduced in [36], the two procedures are substantially different. Unlike our procedure, the suspect game is a standard two-player zero-sum turn-based game $\mathcal{H}(\mathcal{G}, \pi)$, constructed from a game \mathcal{G} and a possible path π , in which one of the players (“Eve”) has a winning strategy if, and only if, π can be sustained by a Nash equilibrium in \mathcal{G} . The overall procedure in [36] relies on the construction of such a game, whose size (space complexity) is exponential in the number of agents [36, Section 4.3]. Instead, our procedure solves, independently, a collection of parity games that avoids an exponential use of space but may require to be executed exponentially many times. Key to the correctness of our approach is that we deal with parity conditions, which are prefix-independent, ensuring that punishment strategies do not depend on the history of the game. Regarding similarities, our procedure also checks for the existence of a path sustained by a Nash Equilibrium, but our algorithm does this for every subset $W \subseteq N$ of agents, if needed. Doing this (*i.e.*, trading exponential space for exponential time), at every call of this subroutine, our algorithm avoids building an exponentially sized game, like \mathcal{H} . On the other hand, from a practical point of view, avoiding the construction of such an exponential sized game leads to better performance (running times), even in cases where no Nash equilibrium exists, when our subroutine is necessarily called exponentially many times. In addition to all of the above, neither the algorithm used for MCMAS nor the one used for PRALINE computes pure Nash equilibria in a bisimulation-invariant framework, as our procedure does. While MCMAS and PRALINE are the two closest tools to EVE, they are not the only available options to reason about games. For instance, PRISM-games [59], EAGLE [60], and UPPAAL [61] are other interesting tools to reason about games. PRISM-games allows one to do strategy synthesis for turn-based stochastic games as well as model checking for long-run, average, and ratio rewards properties. Only until very recently, PRISM-games had no support of equilibrium reasoning, but see [62]. EAGLE is a tool specifically designed to reason about pure Nash equilibria in multi-player games. EAGLE considers games where goals are given as CTL formulae and allows

one to check if a given strategy profile is a Nash equilibrium of a given multi-agent system. This decision problem, called **MEMBERSHIP** within the rational verification framework [8], is, theoretically, simpler than **NON-EMPTYNESS**: while the former can be solved in EXPTIME (for branching-time goals expressed using CTL formulae [13]), the latter is 2EXPTIME-complete for LTL goals, and even 2EXPTIME-hard for CTL goals and nondeterministic strategies [13]. UPPAAL is another tool that can be used to analyse equilibrium behaviour in a system [63,64]. However, UPPAAL differs from EVE in various critical ways: e.g., it works in a quantitative setting, uses statistical model checking, and most importantly, computes approximate Nash equilibria of a game.

The role of bisimilarity. One crucial aspect of our approach to rational verification and synthesis is the role of *bisimilarity* [65,31,66,67]. Bisimulation is the most important type of behavioural equivalence relation considered in computer science, and in particular two bisimilar systems will satisfy the same temporal logic properties. In our setting, it is highly desirable that properties which hold in equilibrium are sustained across all bisimilar systems to P_1, \dots, P_n . That is, that for every (temporal logic) property φ and every system component P'_i modelled as an agent in a multi-player game, if P'_i is bisimilar to $P_i \in \{P_1, \dots, P_n\}$, then φ is satisfied in equilibrium – that is, on a run induced by some Nash equilibrium of the game – by $P_1, \dots, P_i, \dots, P_n$ if and only if it is also satisfied in equilibrium by $P_1, \dots, P'_i, \dots, P_n$, the system in which P_i is replaced by P'_i , that is, across all bisimilar systems to P_1, \dots, P_n . This property is called *invariance under bisimilarity*. Unfortunately, as shown in [34,28], the satisfaction of temporal logic properties in equilibrium is not invariant under bisimilarity, thus posing a challenge for the modular and compositional reasoning of concurrent systems, since individual system components in a concurrent system cannot be replaced by (behaviourally equivalent) bisimilar ones, while preserving the temporal logic properties that the overall multi-agent system satisfies in equilibrium. This is also a problem from a synthesis point of view. Indeed, a strategy for a system component P_i may not be a valid strategy for a bisimilar system component P'_i . As a consequence, the problem of building strategies for individual processes in the concurrent system $P_1, \dots, P_i, \dots, P_n$ may not, in general, be the same as building strategies for a bisimilar system $P_1, \dots, P'_i, \dots, P_n$, again, deterring any hope of being able to do modular reasoning on concurrent and multi-agent systems. These problems were first identified in [34] and further studied in [28]. However, no algorithmic solutions to these two problems were presented in either [34] or [28]. Specifically, in this paper, bisimilarity was exploited in two ways. Firstly, our construction of punishment strategies (used in the characterisation of Nash equilibrium given by Theorem 3) assumes that players have access to the history of choices that other players in the game have made. As shown in [28,29], with a model of strategies where this is not the case, the preservation of Nash equilibria in the game, as well as of temporal logic properties in equilibrium, may not be guaranteed. Secondly, our implementation in EVE guarantees that any two games whose underlying CGSs are bisimilar, and therefore should be regarded as observationally equivalent from a concurrency point of view, will produce the same answers to the rational verification and automated synthesis problems. It is also worth noting that even though bisimilarity is probably the most widely used behavioural equivalence in concurrency, in the context of multi-agent systems other relations may be preferred, for instance, equivalence relations that take a detailed account of the independent interactions and behaviour of individual components in a multi-agent system. In such a setting, “alternating” relations with natural ATL* characterisations have been studied [68]. Alternating bisimulation is very similar to bisimilarity on labelled transition systems [65,31], only that when defined on CGSs, instead of action profiles (directions) taken as possible transitions, one allows individual player’s actions, which must be matched in the bisimulation game. Because of this, it immediately follows that any alternating bisimulation as defined in [68] is also a bisimilarity as defined here. Despite having a different formal definition, a simple observation can be made: Nash equilibria are not preserved by the alternating (bisimulation) equivalence relations in [68] either, which discourages the use of these even stronger equivalence relations for multi-agent systems. In fact, as discussed in [69], the “right” notion of equivalence for games (which can be indirectly used as an observational equivalence between multi-agent systems) and their game theoretic solution concepts is, undoubtedly, an important and interesting topic of debate, which deserves to be investigated further.

Some features of our framework. Unlike other approaches to rational synthesis and temporal equilibrium analysis, e.g. [58, 36,14,7], we employ parity games [19], which are an intuitively *simple verification model* with an abundant associated set of algorithmic solutions [70]. In particular, strategies in our framework, as in [7], can depend on players’ actions, leading to a much richer game-theoretic setting where Nash equilibrium is invariant under bisimilarity [28,29], a desirable property for concurrent and reactive systems [65,31,66,67]. Our reasoning and verification approach applies to multi-player games that are concurrent and synchronous, with perfect recall and perfect information, and which can be represented in a high-level, succinct manner using SRML [10]. In addition, the technique developed in this paper, and its associated implementation, considers games with LTL goals, deterministic and pure strategies, and dichotomous preferences. In particular, strategies in these games are assumed to be able to see all past players’ actions. We do not consider mixed or nondeterministic strategies, or goals given by branching-time formulae. We also do not allow for quantitative or probabilistic systems, e.g., such as stochastic games or similar game models. We note, however, that some of these aspects of our reasoning framework have been placed to avoid undesirable computational properties. For instance, it is known that checking for the existence of a Nash equilibrium in multi-player games like the ones we consider is an undecidable problem if either imperfect information or (various kinds of) quantitative/probabilistic information is allowed [17,71].

Future work. This paper gives a solution to the temporal equilibrium problem (both automated synthesis and formal verification) in a noncooperative setting. In future work, we plan to investigate the cooperative games setting [72]. The paper also solves the problem in practice for perfect information games. We also plan to investigate if our main algorithms can be extended to decidable classes of imperfect information games, for instance, as those studied to model the behaviour of multi-agent systems in [17,73–75]. Whenever possible, such studies will be complemented with practical implementations in EVE. Finally, extensions to epistemic systems and quantitative information in the context of multi-agent systems may be another avenue for further applications [76,77], as well as settings with more complex preference relations [13,14,78,79], which would provide a strictly stronger modelling power.

Declaration of competing interest

There is no conflict of interest.

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