

Multi-agent learning

Satisficing play

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Assumptions in game playing



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- Players know the the structure of the game, such as:
 - Other players.
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 - Relationship between actions and payoffs.
- Players can observe other player's actions.



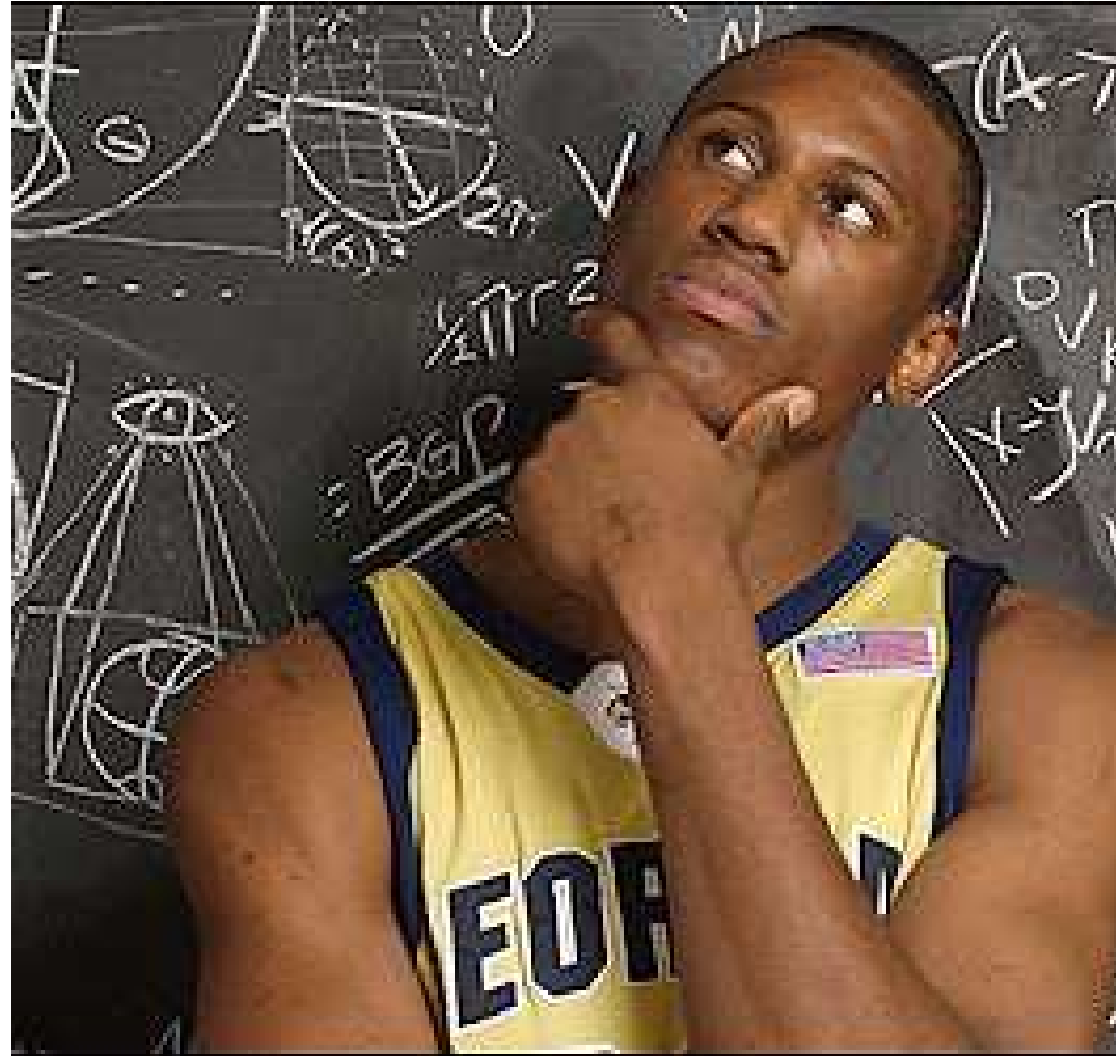
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- Players are aware that they are in a game.



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Alternative:

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Herbert A. Simon on maximising vs. satisficing

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Karandikar *et al.*'s algorithm for satisficing play (1989)

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$$A_{t+1} = \begin{cases} A_t & \text{if } \pi_t \geq \alpha_t, \\ \text{any other action} & \text{else.} \end{cases}$$

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Also works if “any other action” is replaced by “any action”.

Example of satisficing play

Game: prisoner's dilemma.

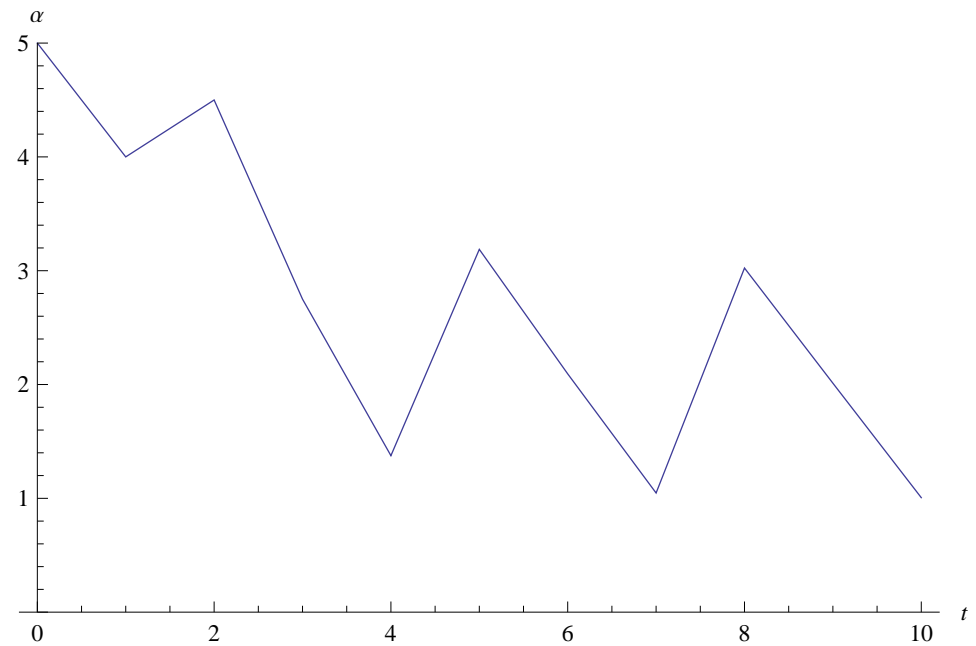
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t TFT A_t π_t α_t

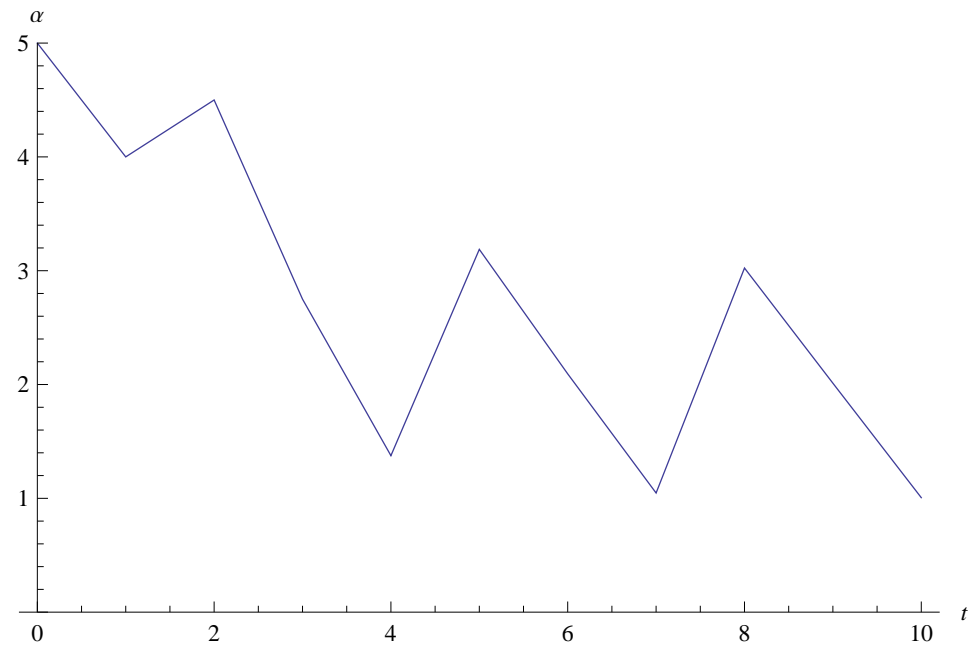


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t	TFT	A_t	π_t	α_t
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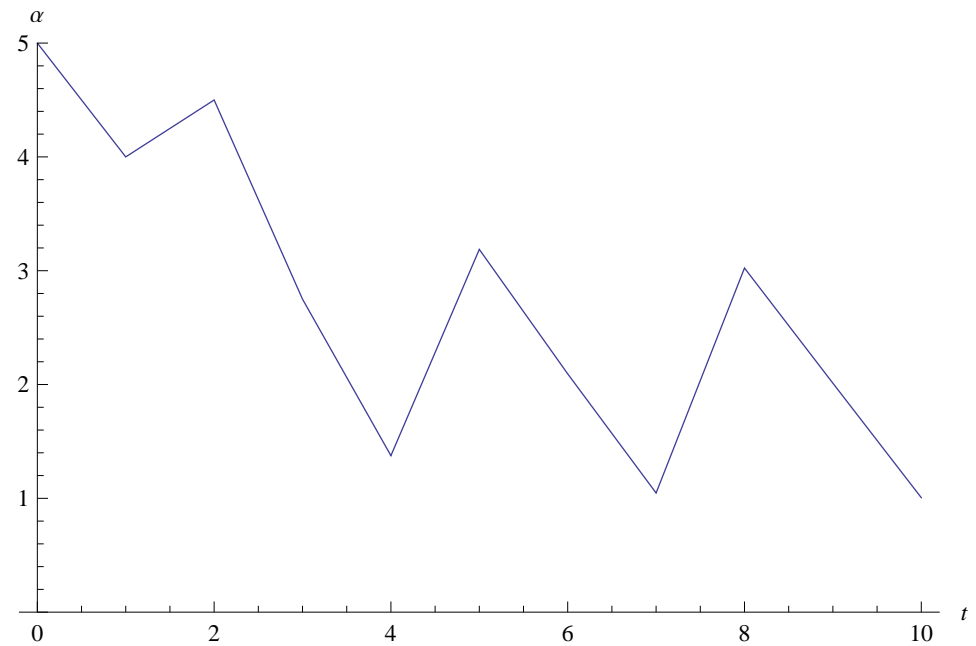


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t	TFT	A_t	π_t	α_t
0				

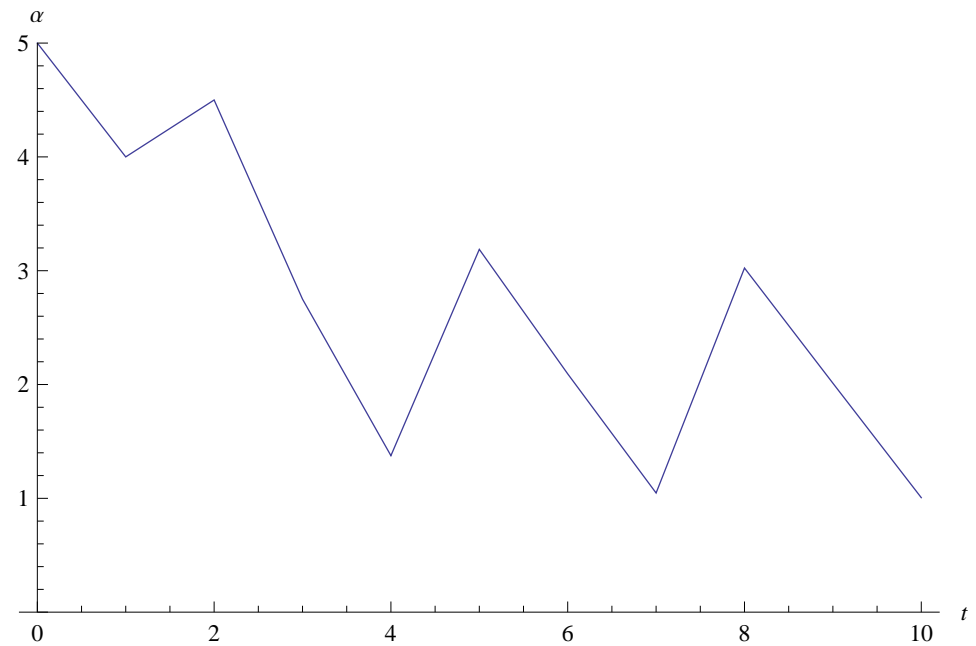


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t	TFT	A_t	π_t	α_t
0	C			

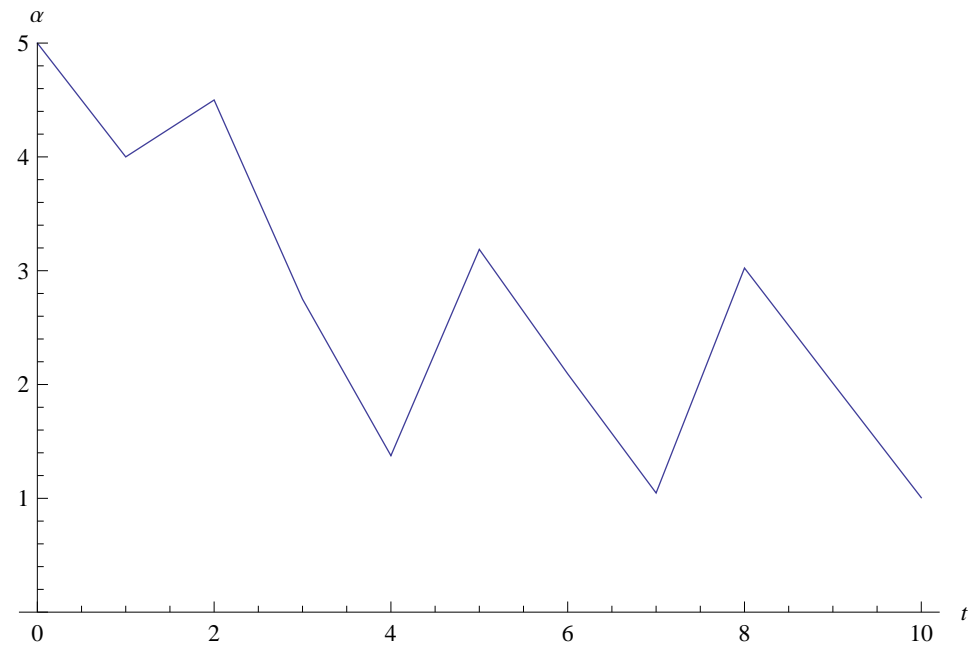


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0	C	C		

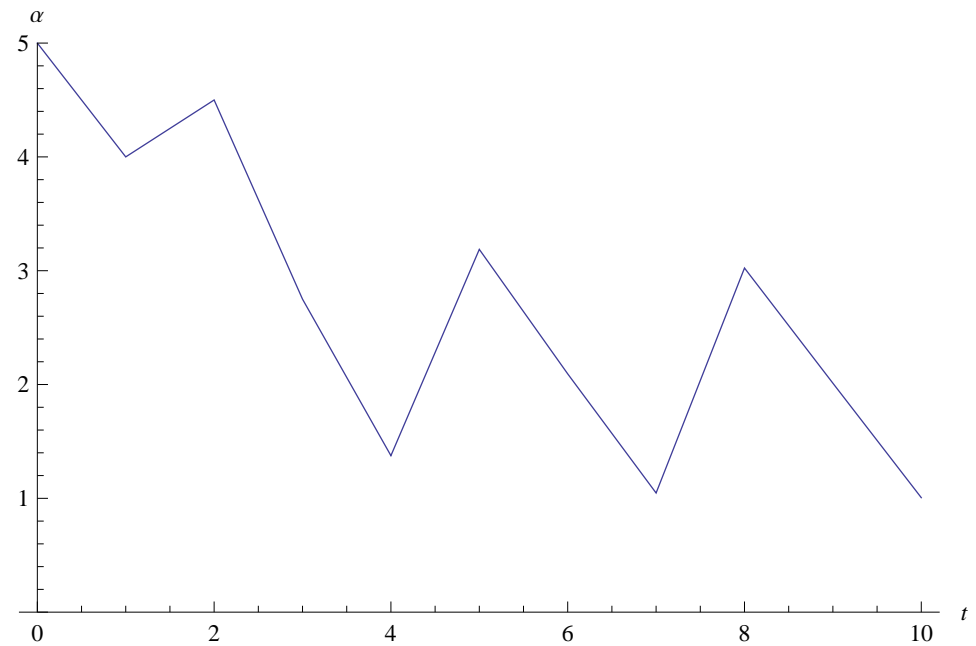


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t	TFT	A_t	π_t	α_t
0	C	C	3	

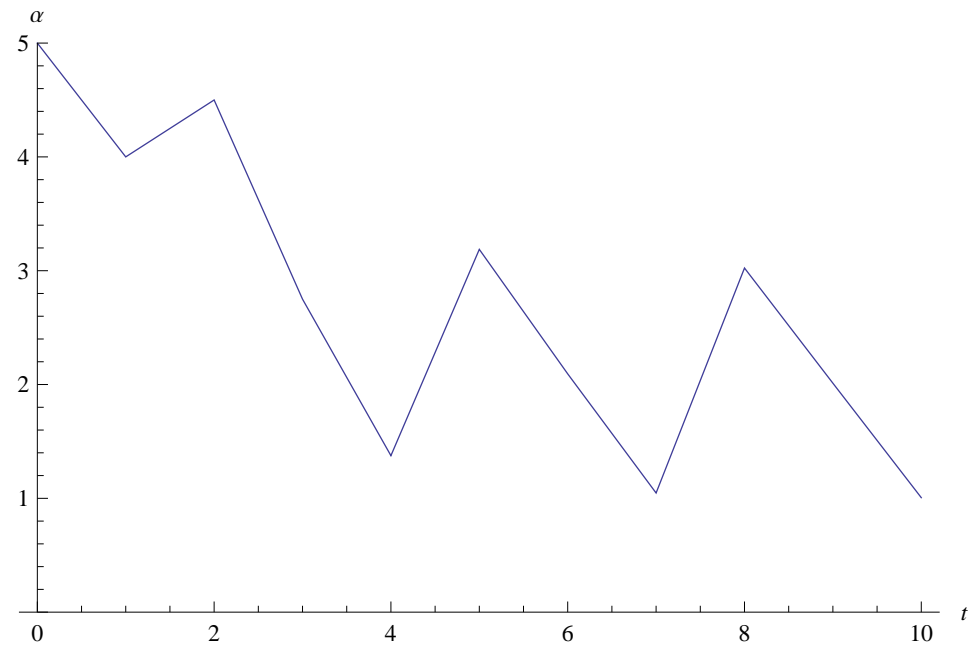


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t	TFT	A_t	π_t	α_t
0	C	C	3	5

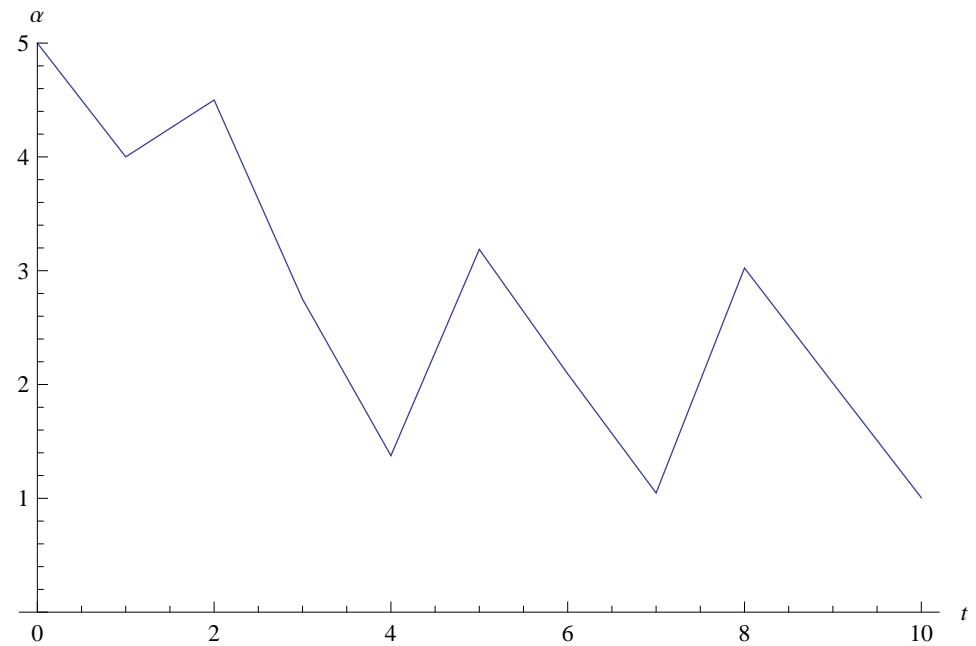


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t	TFT	A_t	π_t	α_t
0	C	C	3	5
1				

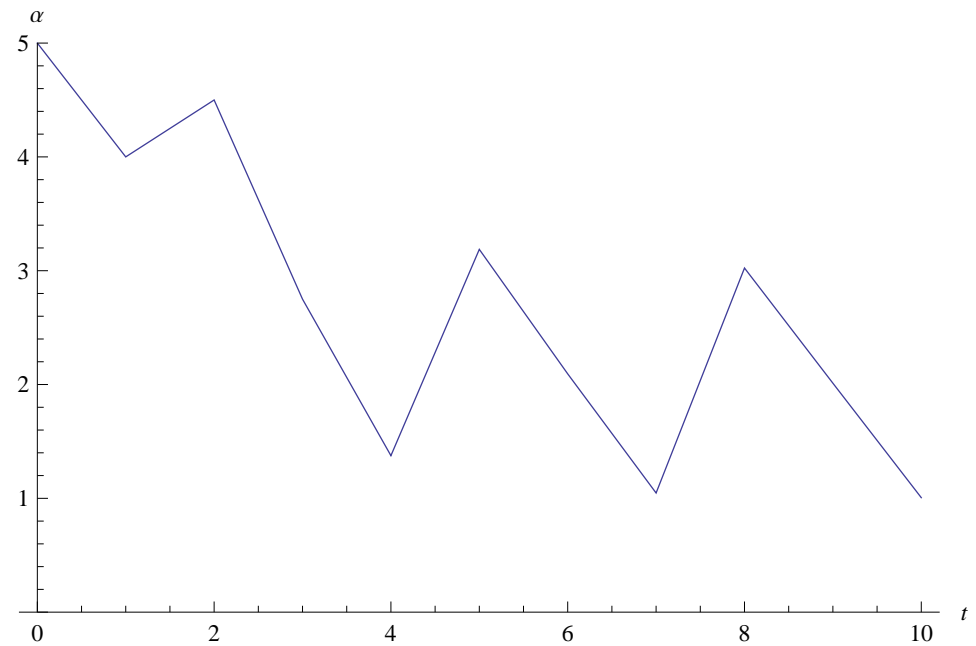


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t	TFT	A_t	π_t	α_t
0	C	C	3	5
1	C			

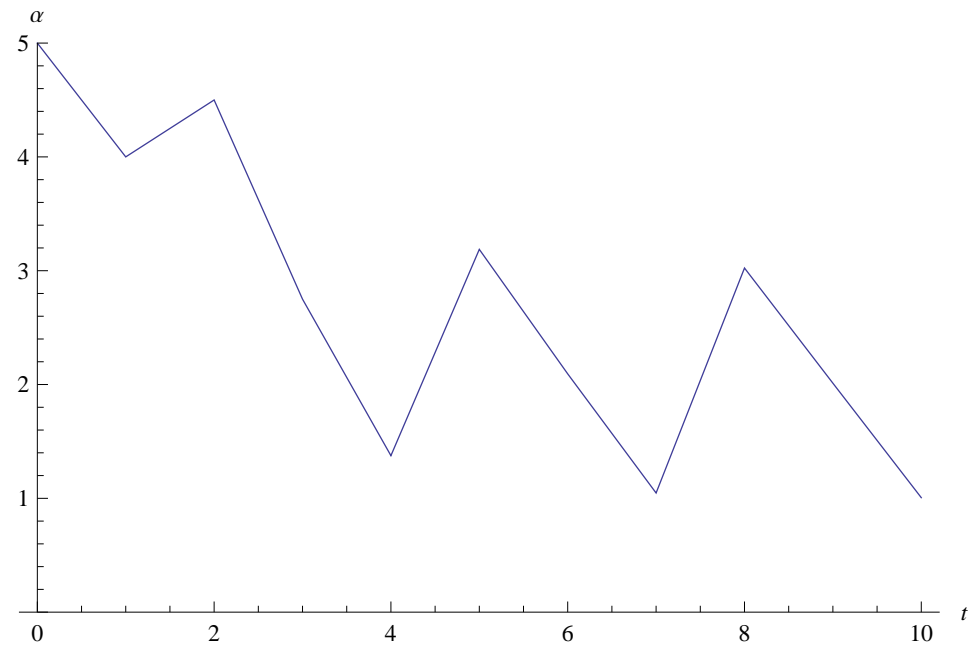


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t	TFT	A_t	π_t	α_t
0	C	C	3	5
1	C	D		

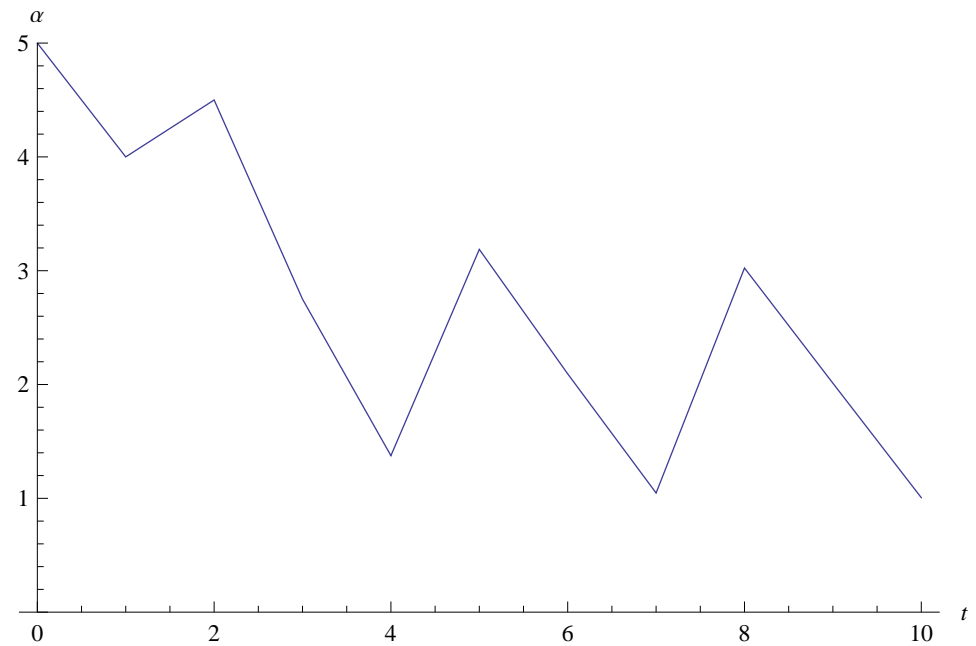


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t	TFT	A_t	π_t	α_t
0	C	C	3	5
1	C	D	5	

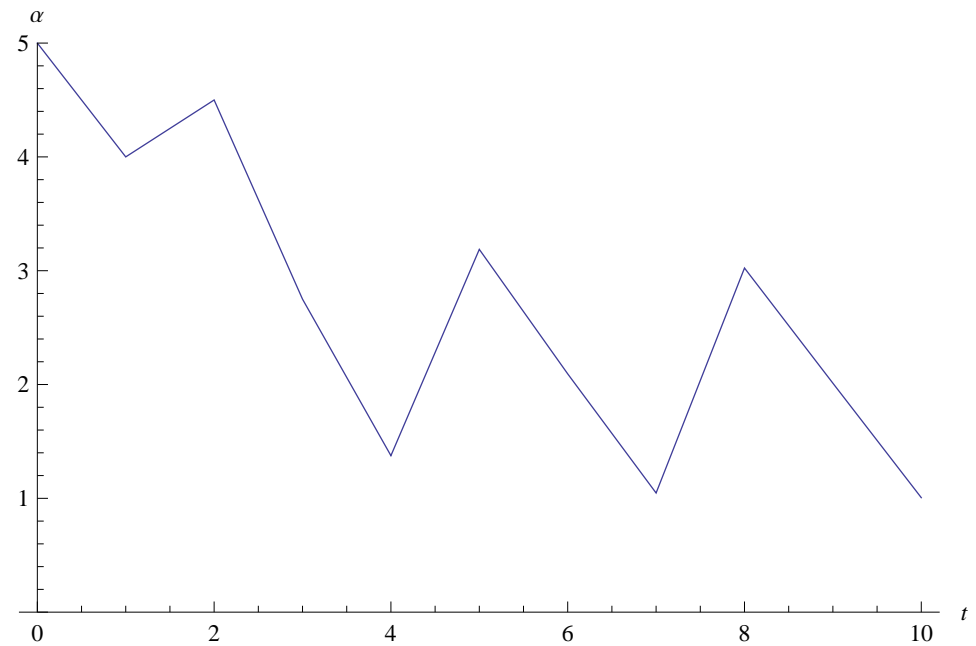


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t	TFT	A_t	π_t	α_t
0	C	C	3	5
1	C	D	5	4

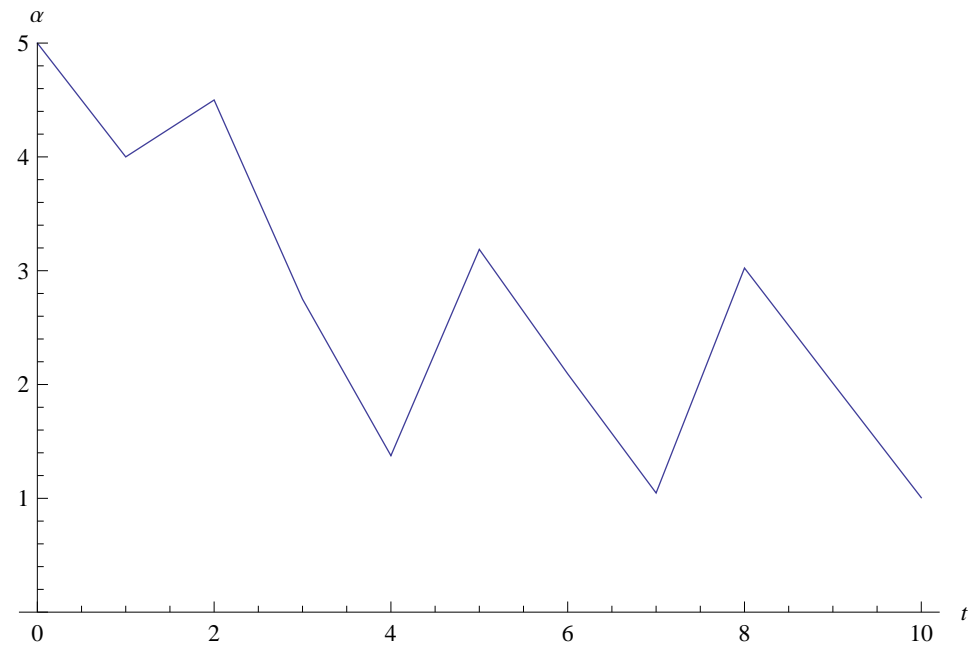


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0	C	C	3	5
1	C	D	5	4
2				

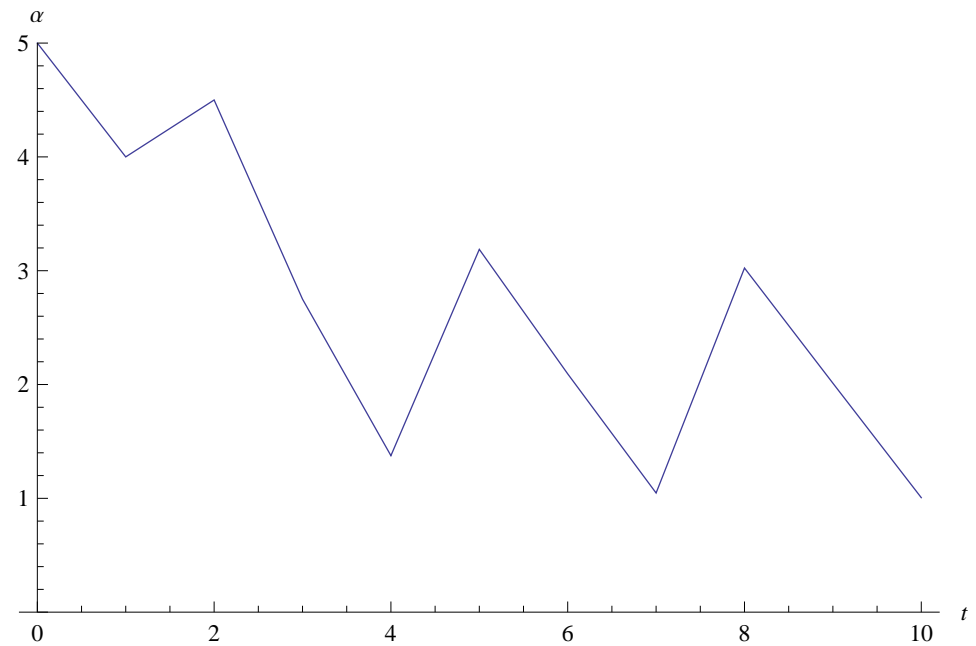


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0	C	C	3	5
1	C	D	5	4
2	D			

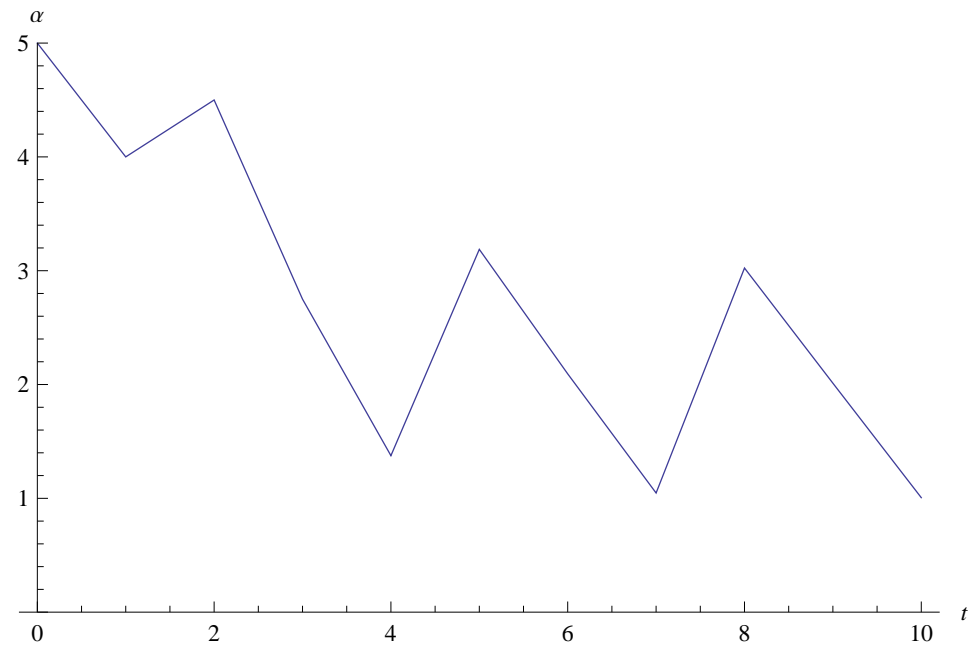


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1	C	D	5	4
2	D	D		

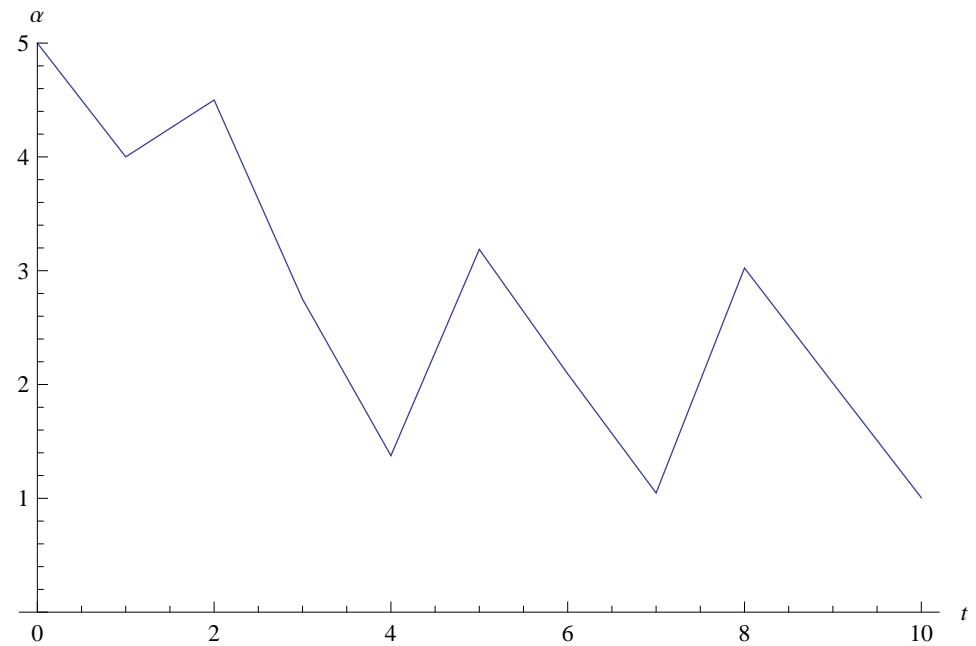


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t	TFT	A_t	π_t	α_t
0	C	C	3	5
1	C	D	5	4
2	D	D	1	

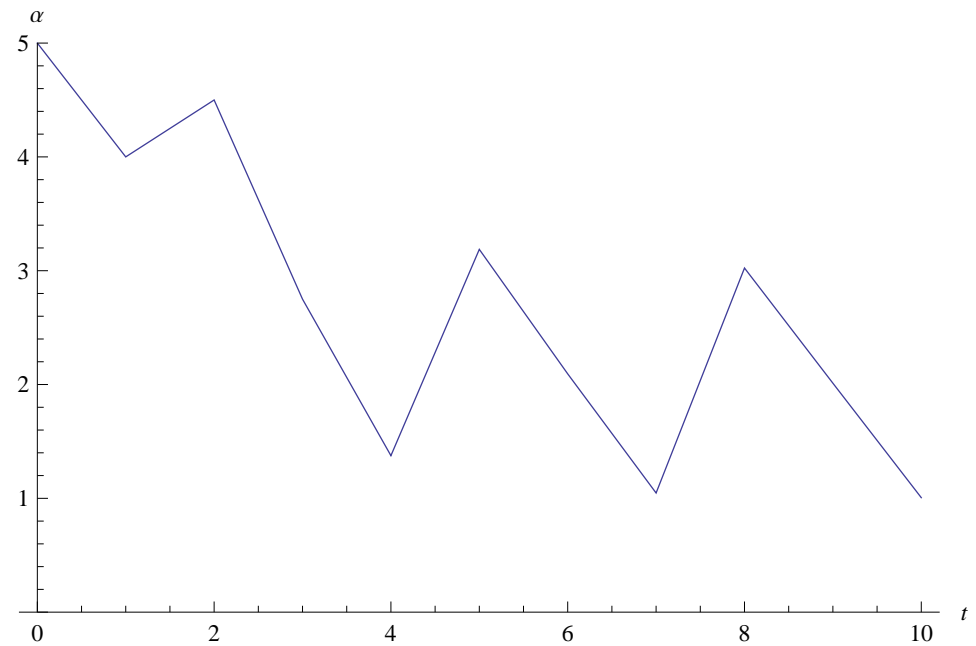


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0	C	C	3	5
1	C	D	5	4
2	D	D	1	4.5

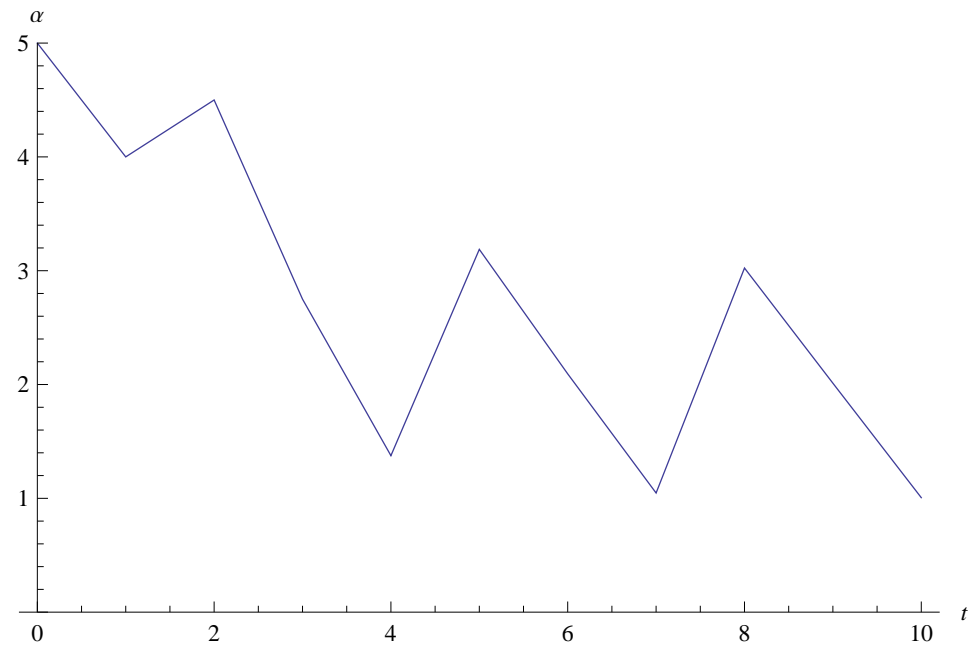


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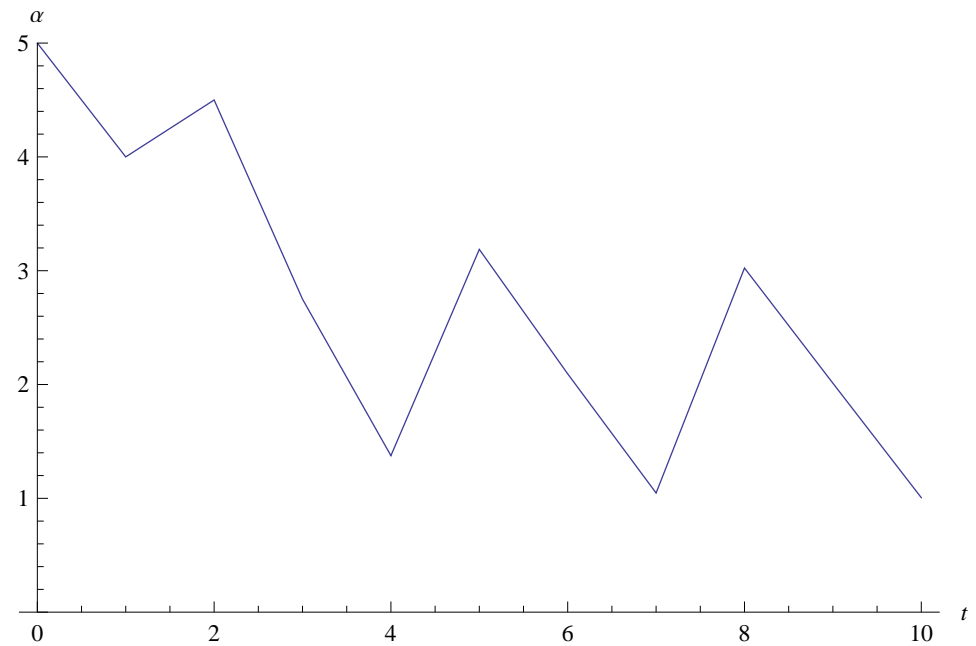


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0	C	C	3	5
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2	D	D	1	4.5
3	D			

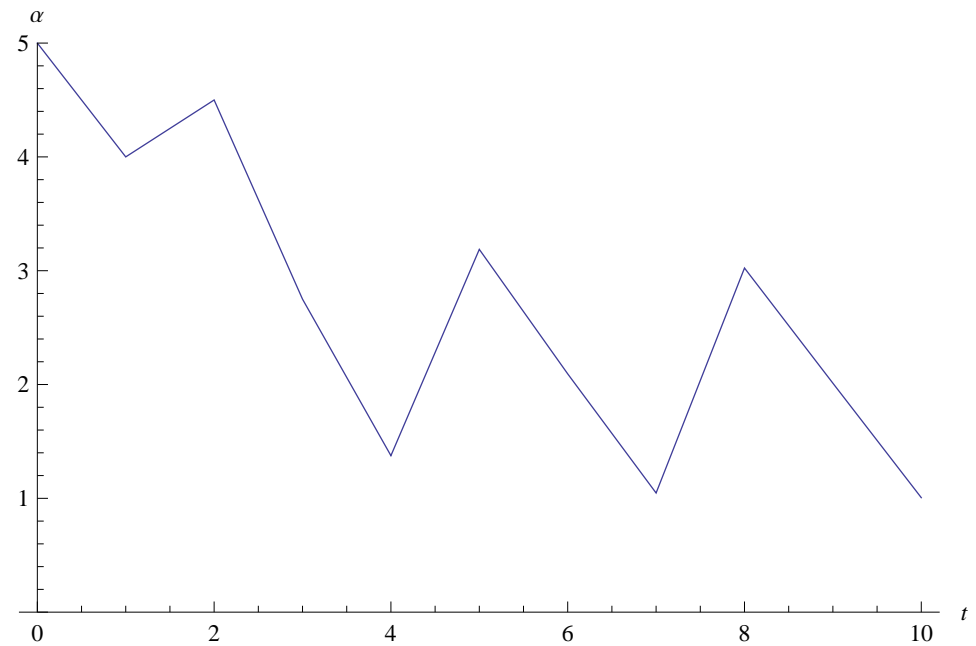


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0	C	C	3	5
1	C	D	5	4
2	D	D	1	4.5
3	D	C		

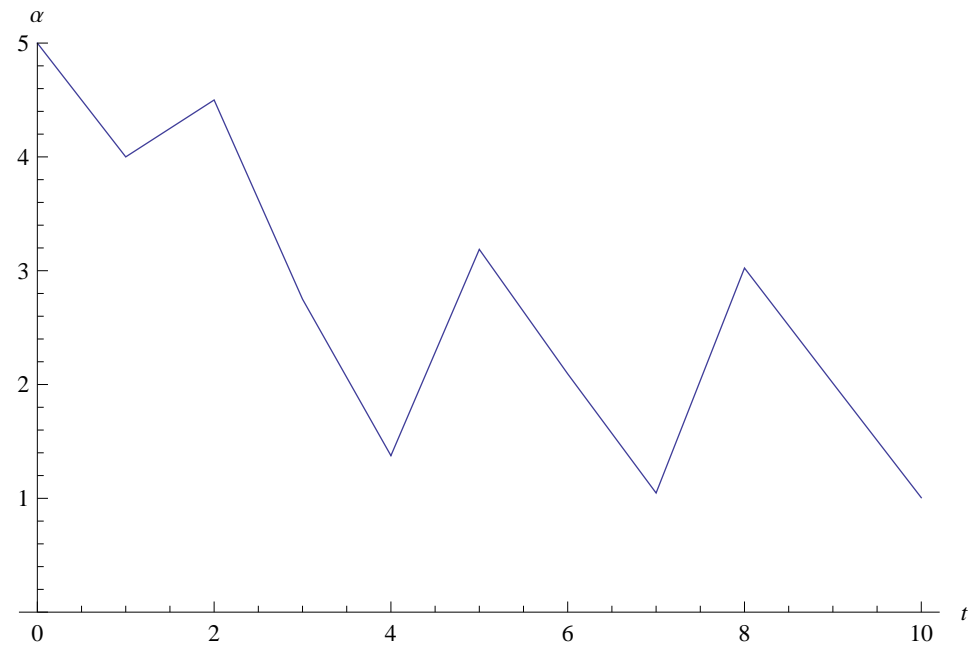


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1	C	D	5	4
2	D	D	1	4.5
3	D	C	0	

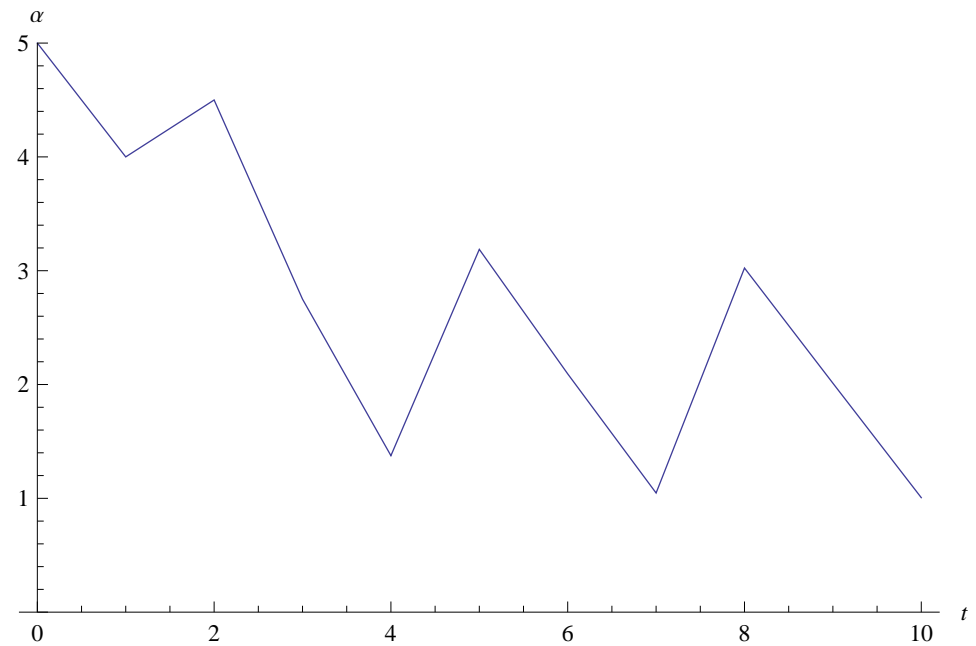


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t	TFT	A_t	π_t	α_t
0	C	C	3	5
1	C	D	5	4
2	D	D	1	4.5
3	D	C	0	2.75

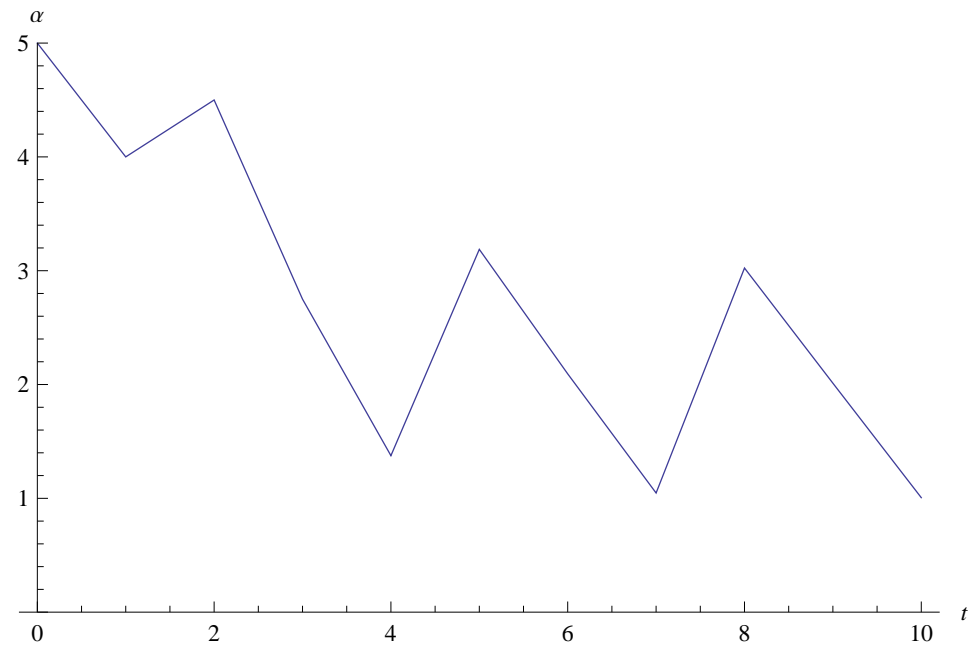


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0	C	C	3	5
1	C	D	5	4
2	D	D	1	4.5
3	D	C	0	2.75
4				

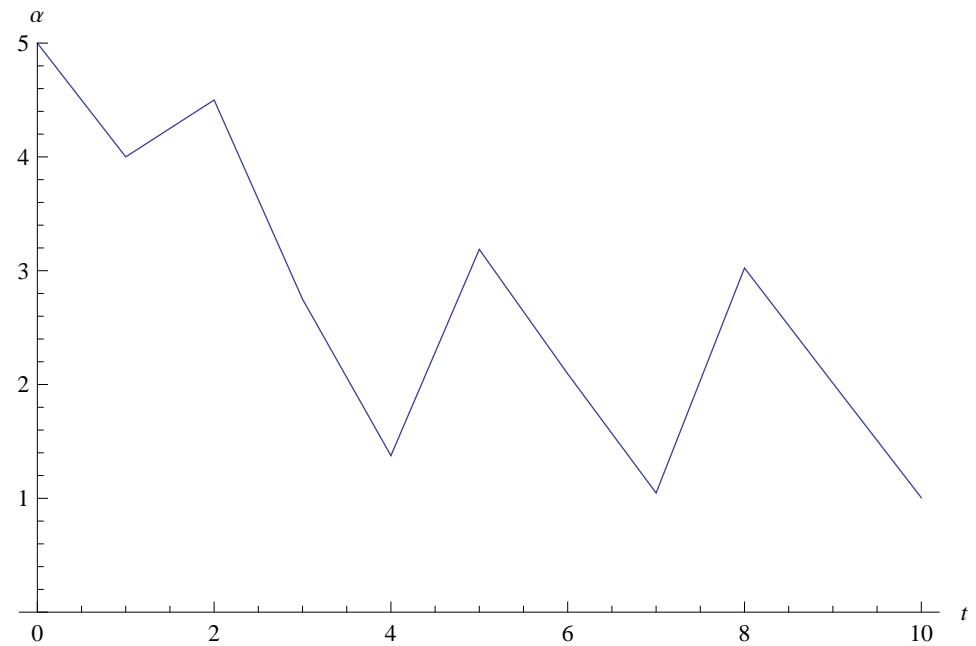


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1	C	D	5	4
2	D	D	1	4.5
3	D	C	0	2.75
4	C			

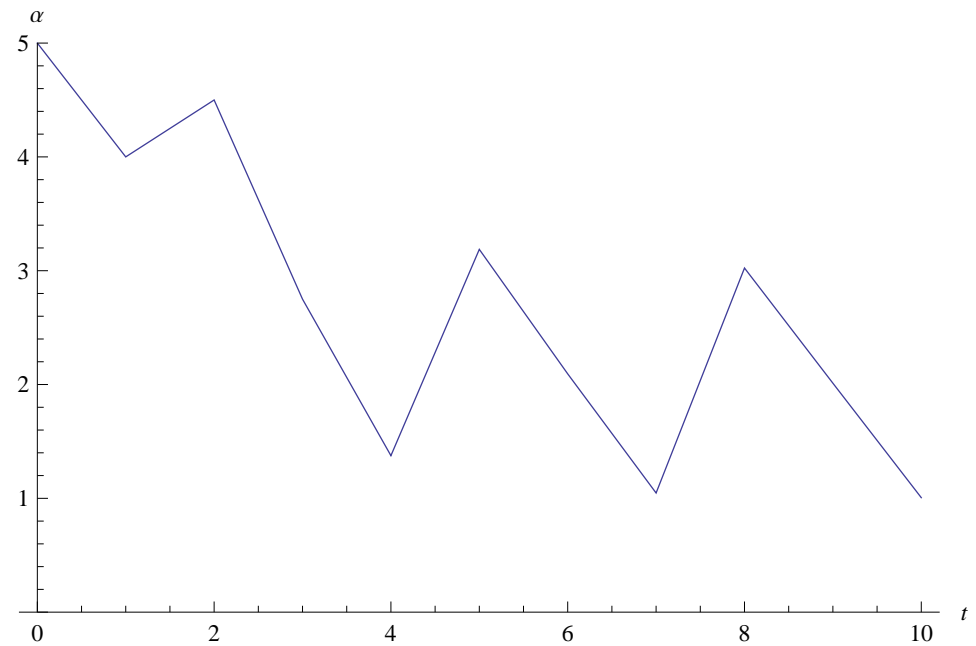


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0	C	C	3	5
1	C	D	5	4
2	D	D	1	4.5
3	D	C	0	2.75
4	C	D		

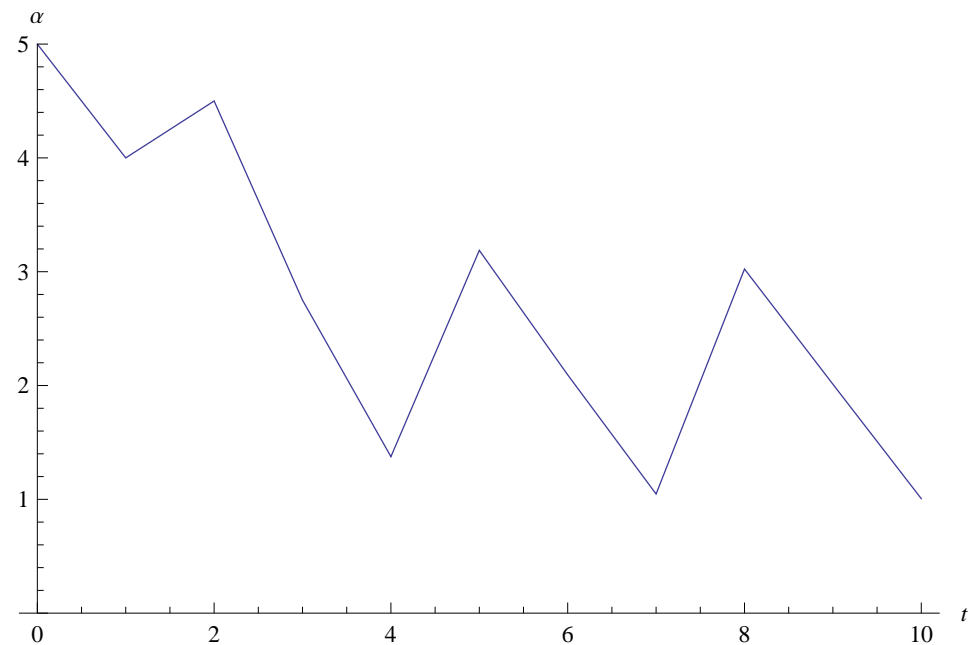


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4	C	D	5	

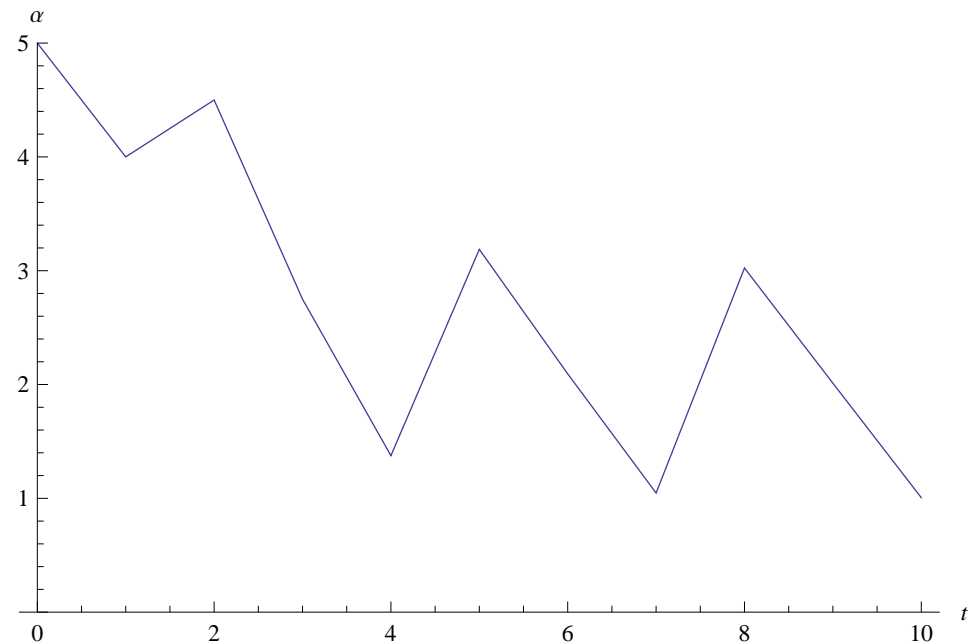


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0	C	C	3	5
1	C	D	5	4
2	D	D	1	4.5
3	D	C	0	2.75
4	C	D	5	1.375

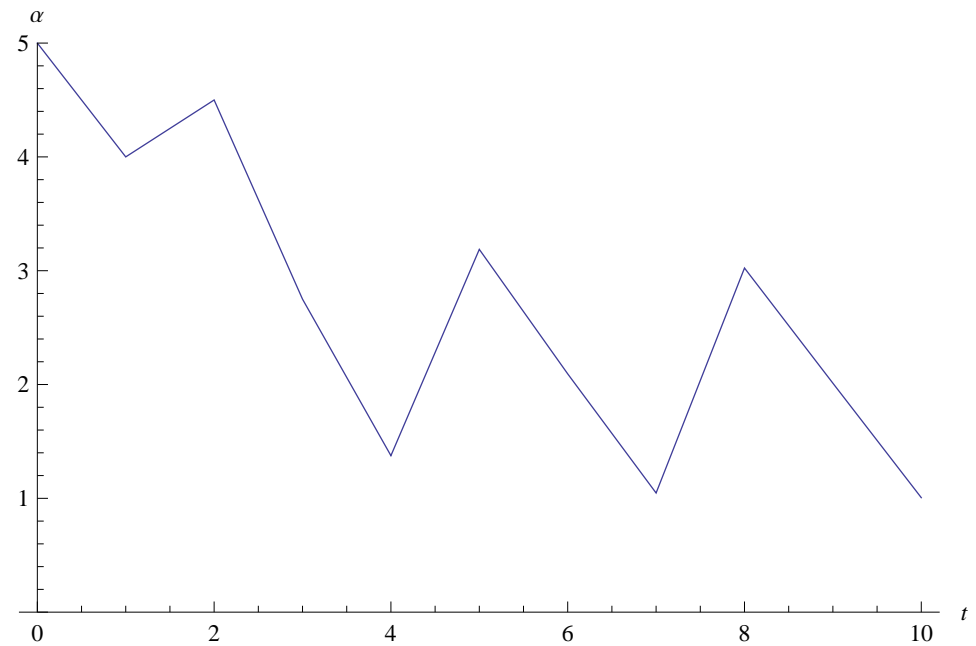


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2	D	D	1	4.5
3	D	C	0	2.75
4	C	D	5	1.375
5				

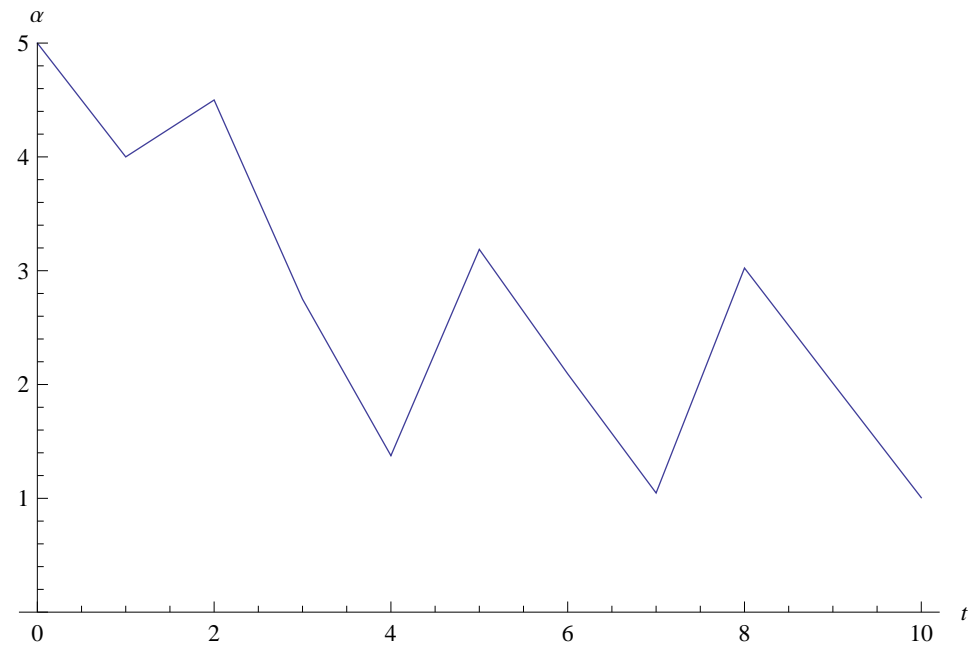


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3	D	C	0	2.75
4	C	D	5	1.375
5	D			

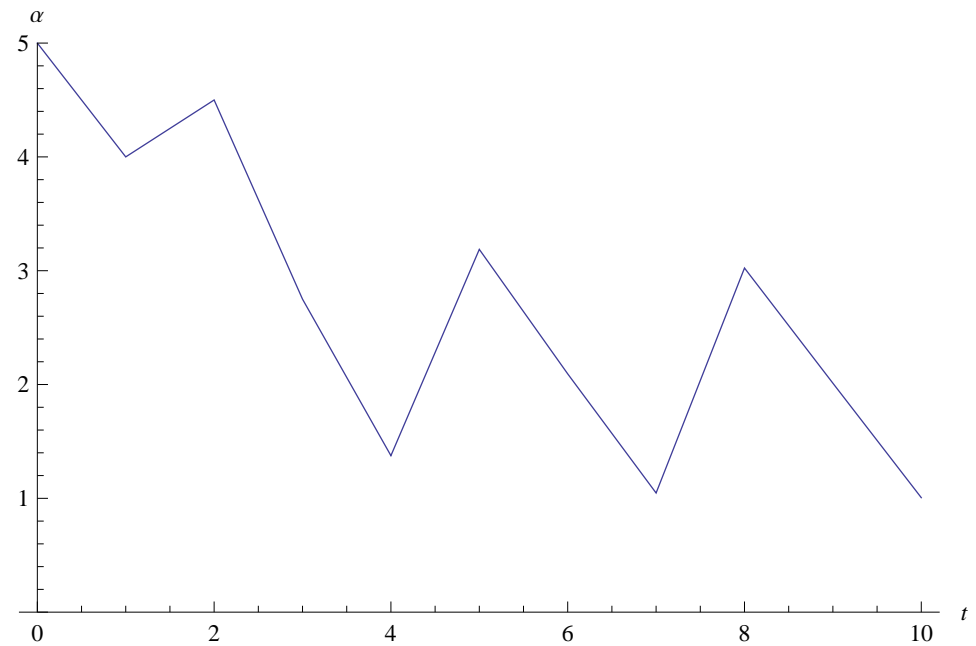


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4	C	D	5	1.375
5	D	D		

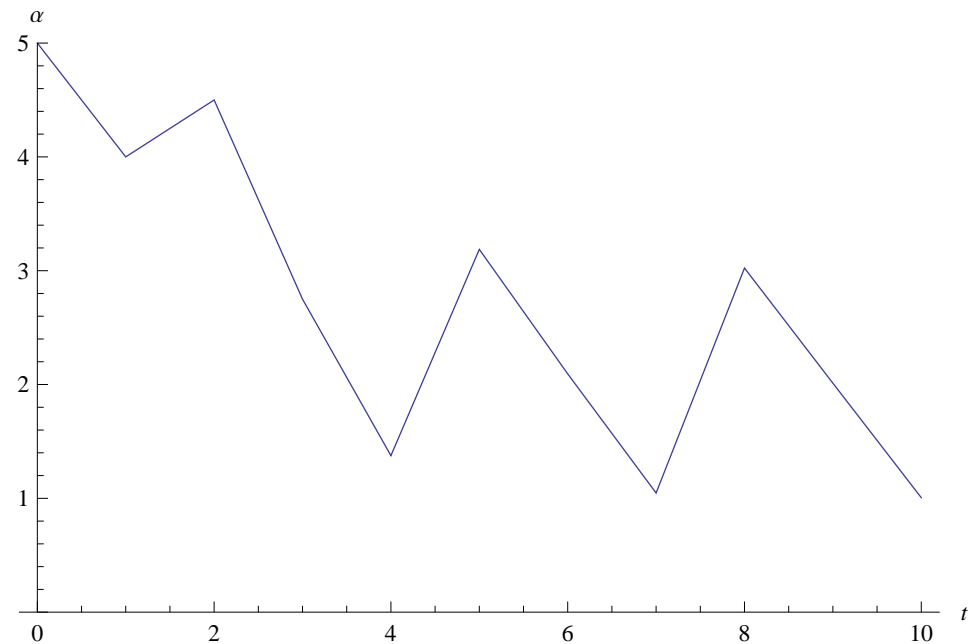


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4	C	D	5	1.375
5	D	D	1	

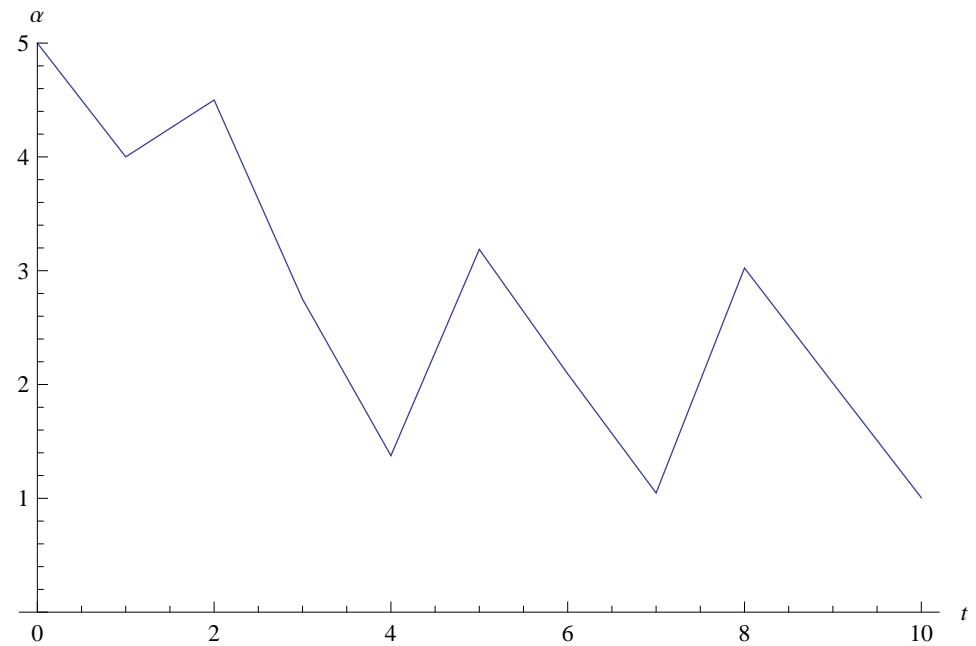


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5	D	D	1	3.1875

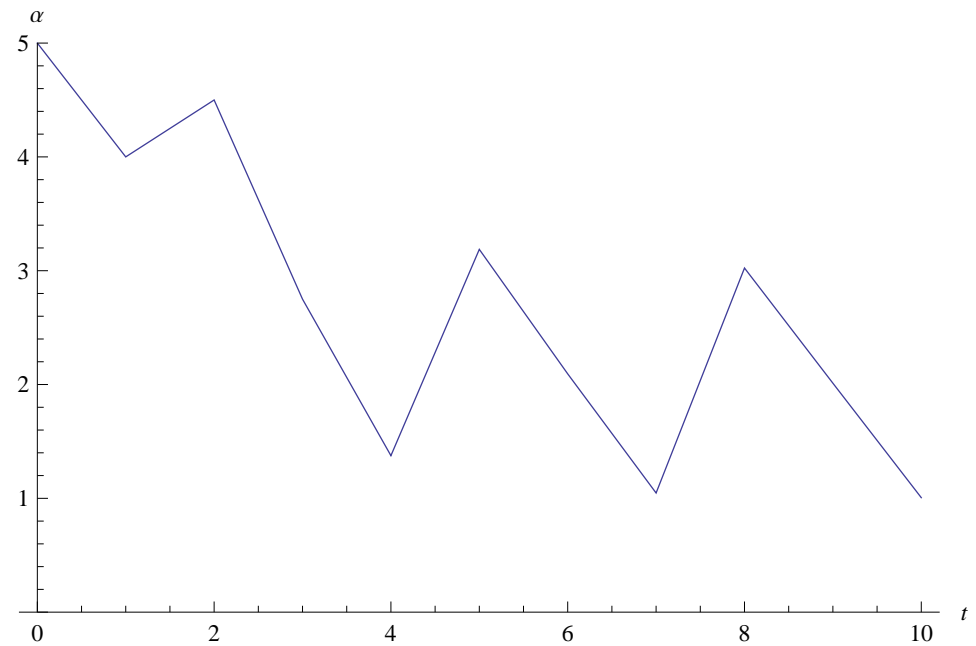


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6				

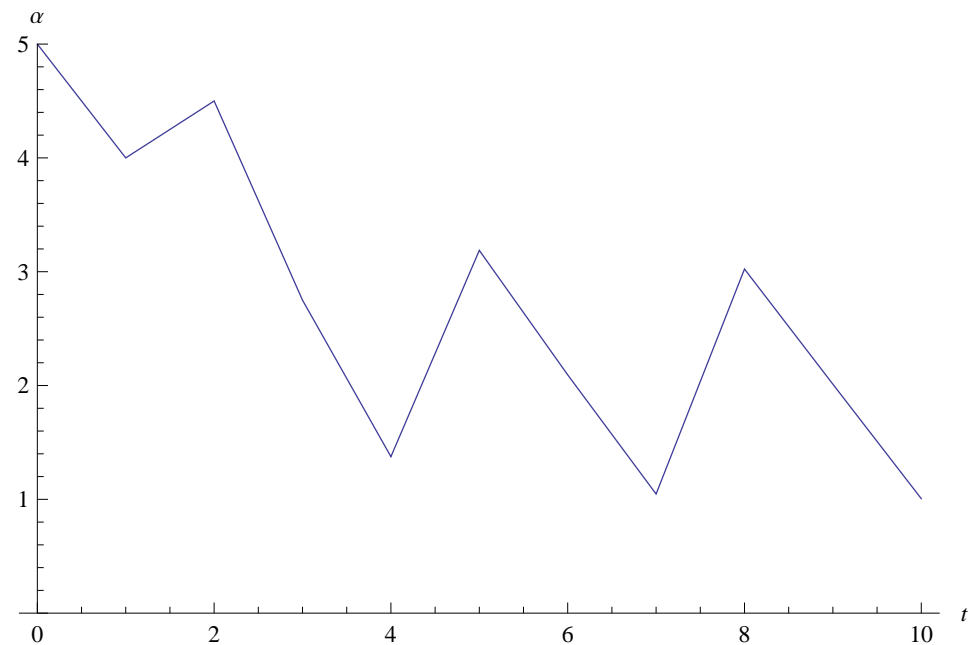


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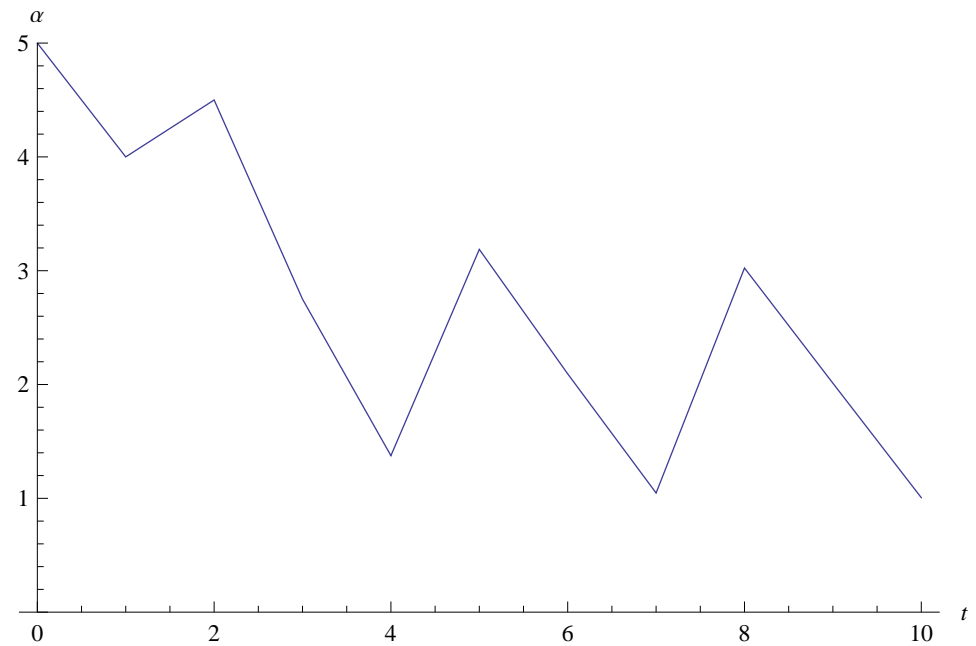


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5	D	D	1	3.1875
6	D	C		

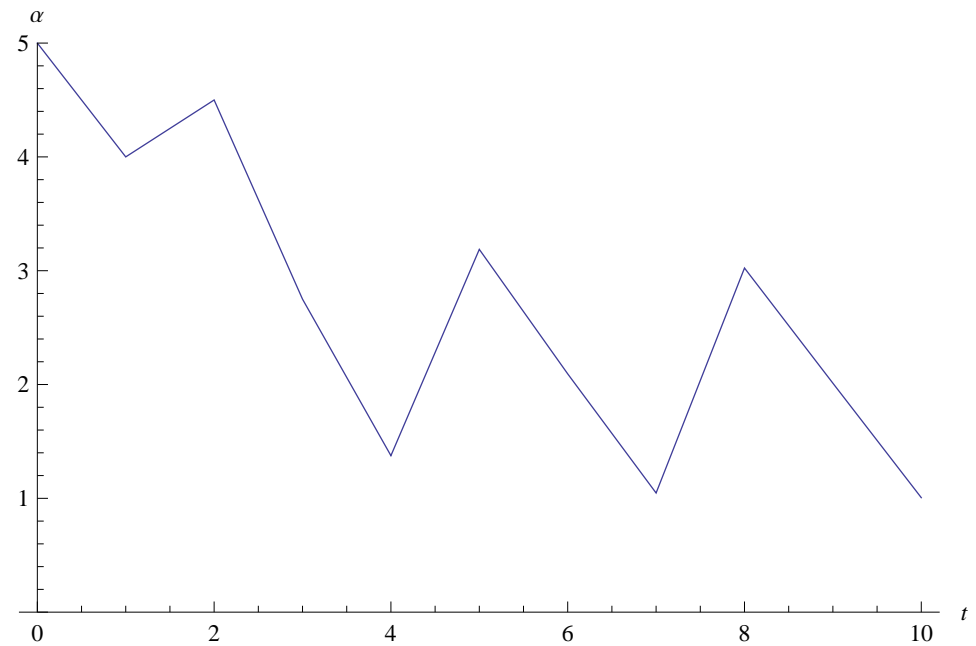


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5	D	D	1	3.1875
6	D	C	0	

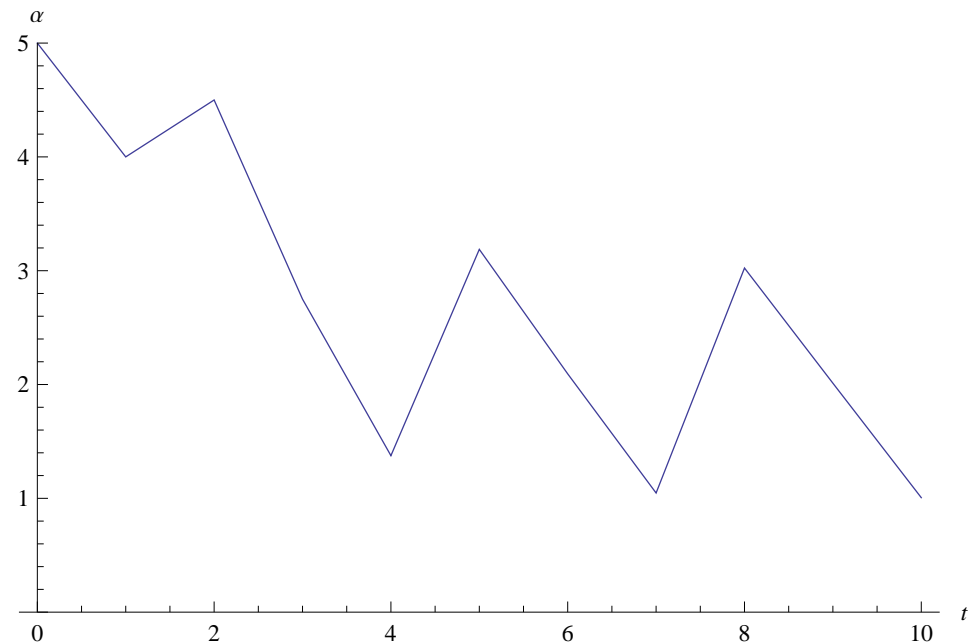


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4	C	D	5	1.375
5	D	D	1	3.1875
6	D	C	0	2.09375

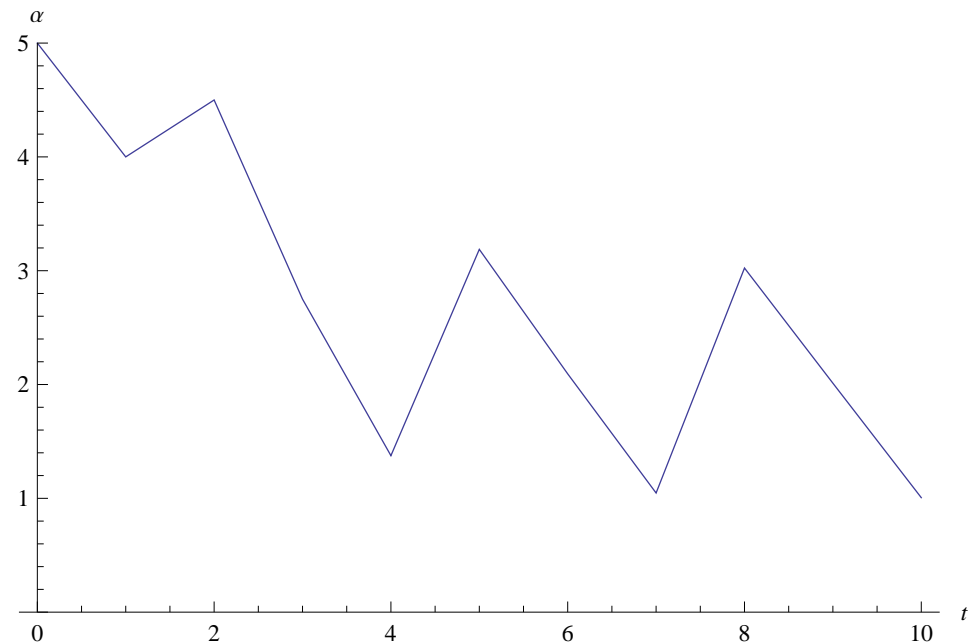


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4	C	D	5	1.375
5	D	D	1	3.1875
6	D	C	0	2.09375
7				

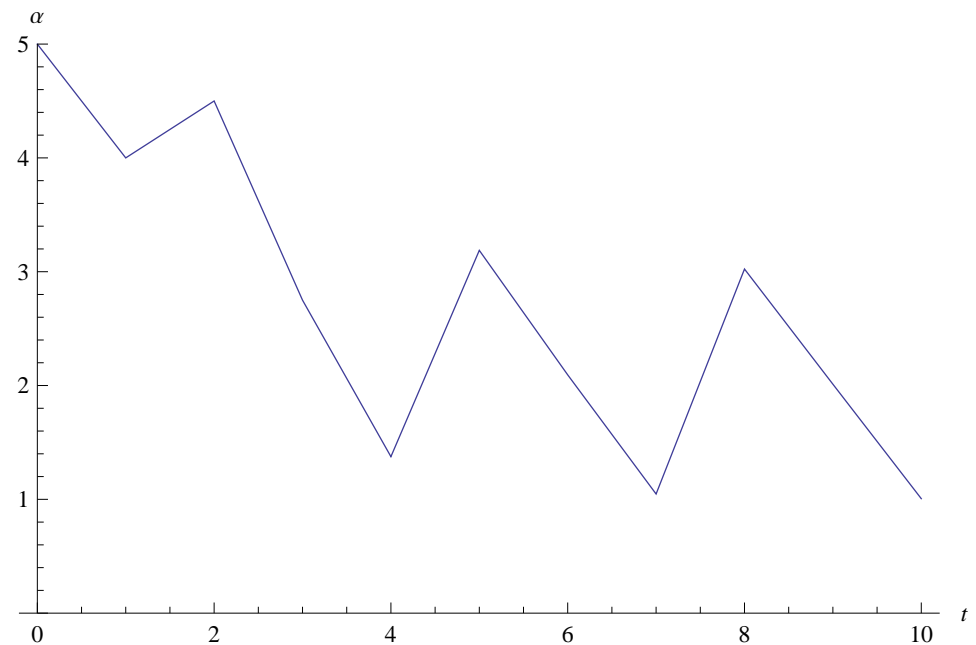


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5	D	D	1	3.1875
6	D	C	0	2.09375
7	C			

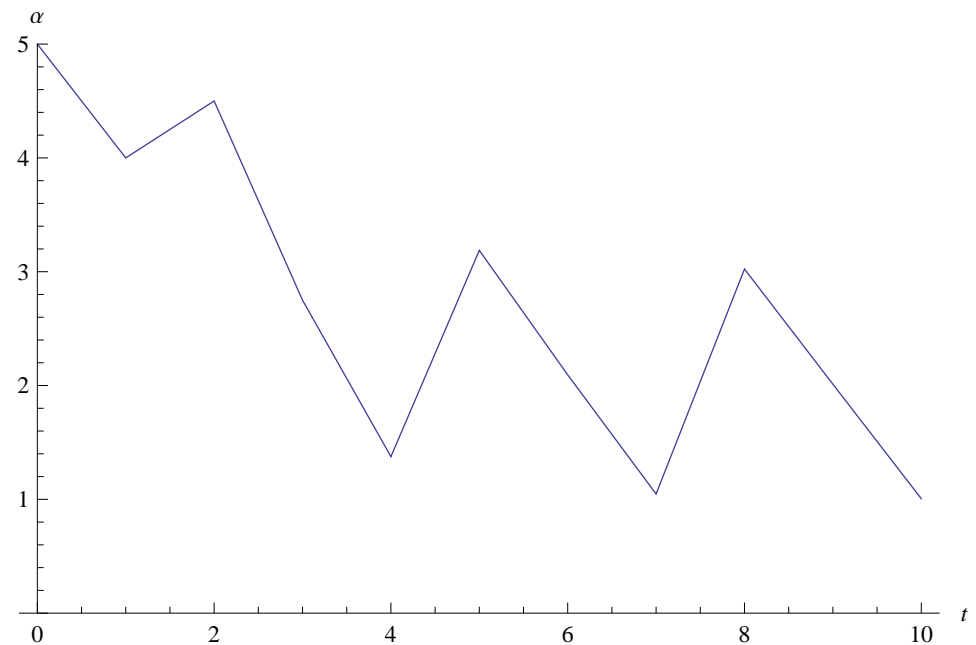


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5	D	D	1	3.1875
6	D	C	0	2.09375
7	C	D		

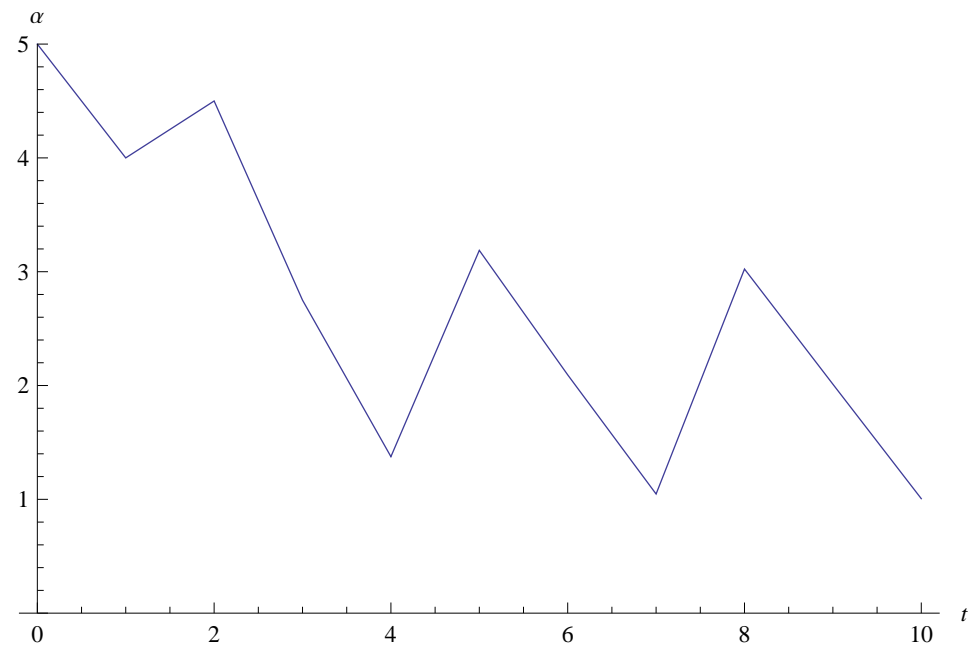


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5	D	D	1	3.1875
6	D	C	0	2.09375
7	C	D	5	

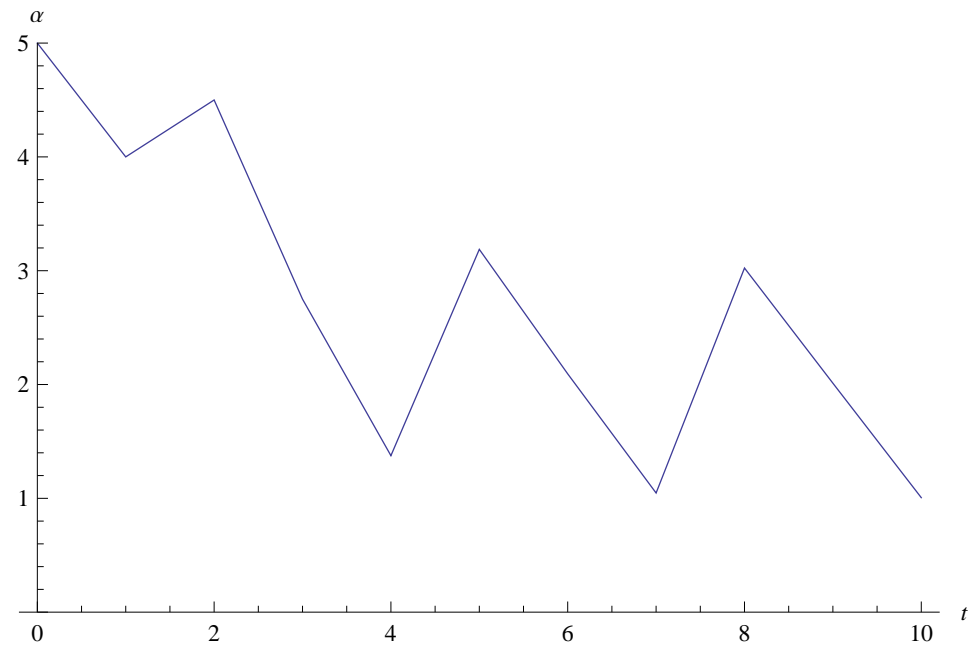


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3	D	C	0	2.75
4	C	D	5	1.375
5	D	D	1	3.1875
6	D	C	0	2.09375
7	C	D	5	1.046875

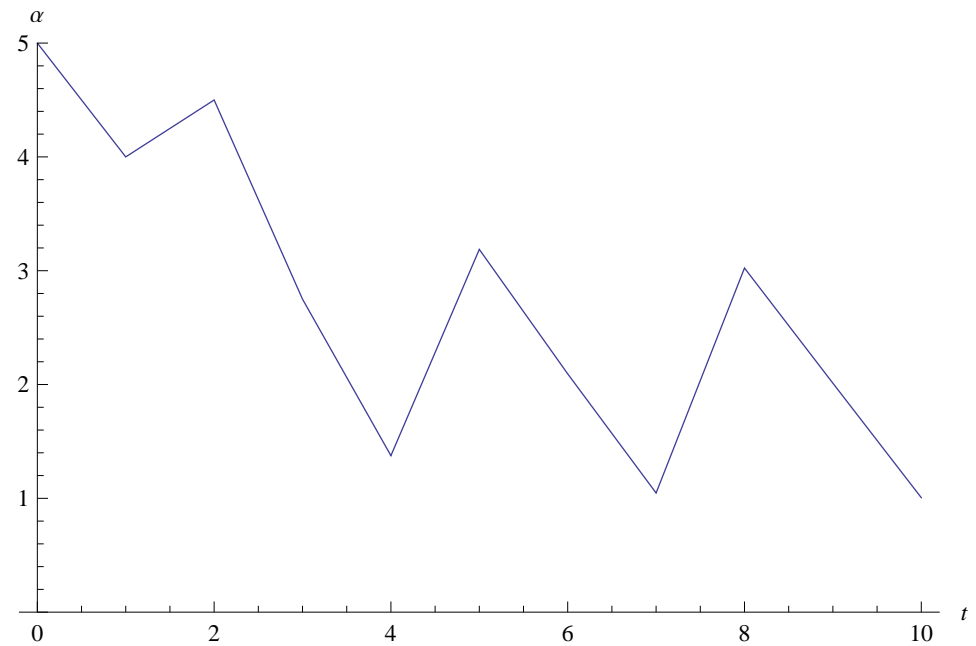


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3	D	C	0	2.75
4	C	D	5	1.375
5	D	D	1	3.1875
6	D	C	0	2.09375
7	C	D	5	1.046875
8				

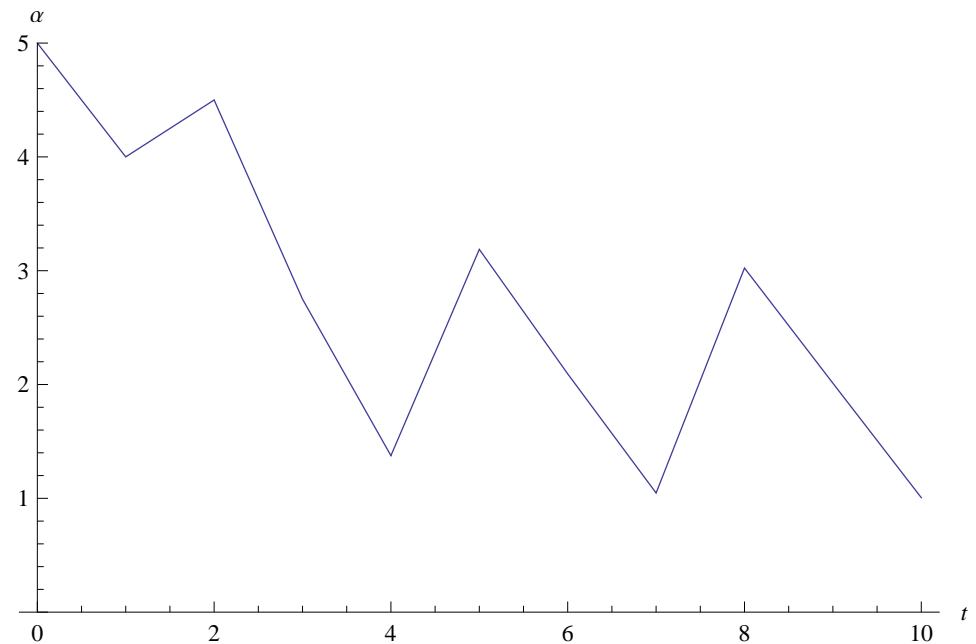


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4	C	D	5	1.375
5	D	D	1	3.1875
6	D	C	0	2.09375
7	C	D	5	1.046875
8	D			

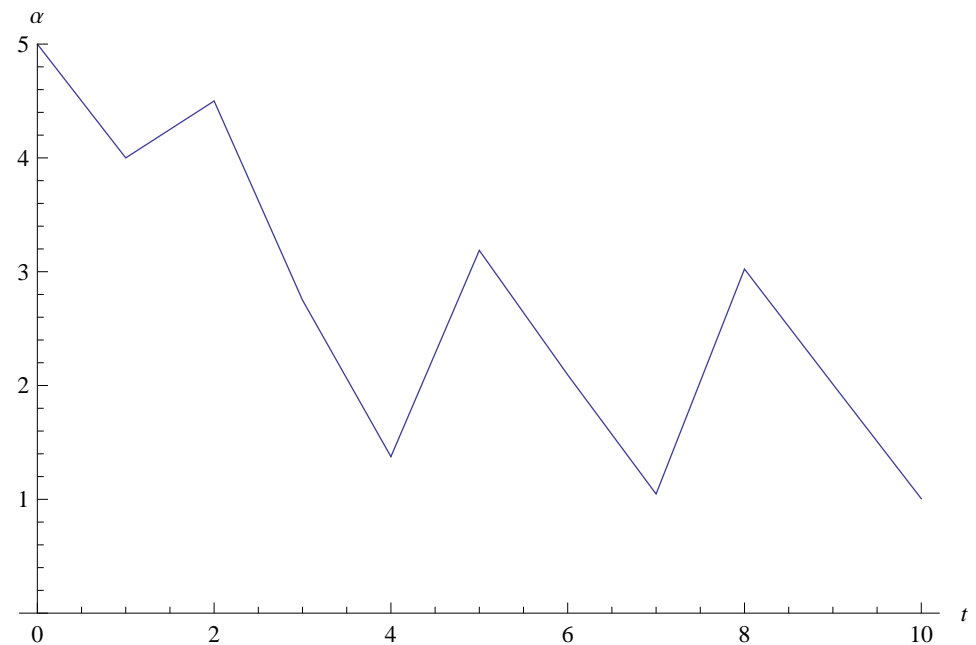


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6	D	C	0	2.09375
7	C	D	5	1.046875
8	D	D		

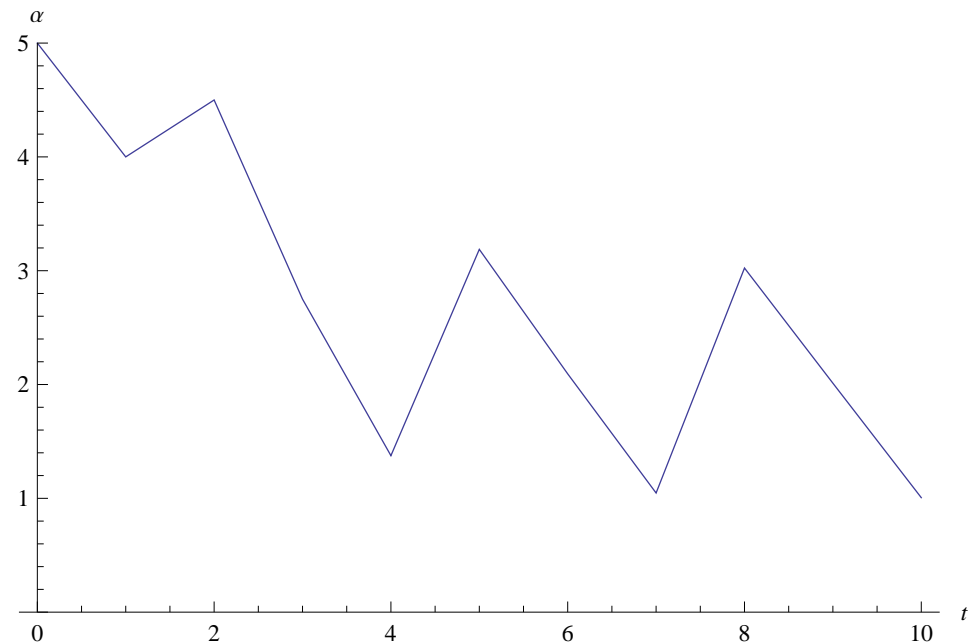


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5	D	D	1	3.1875
6	D	C	0	2.09375
7	C	D	5	1.046875
8	D	D	1	

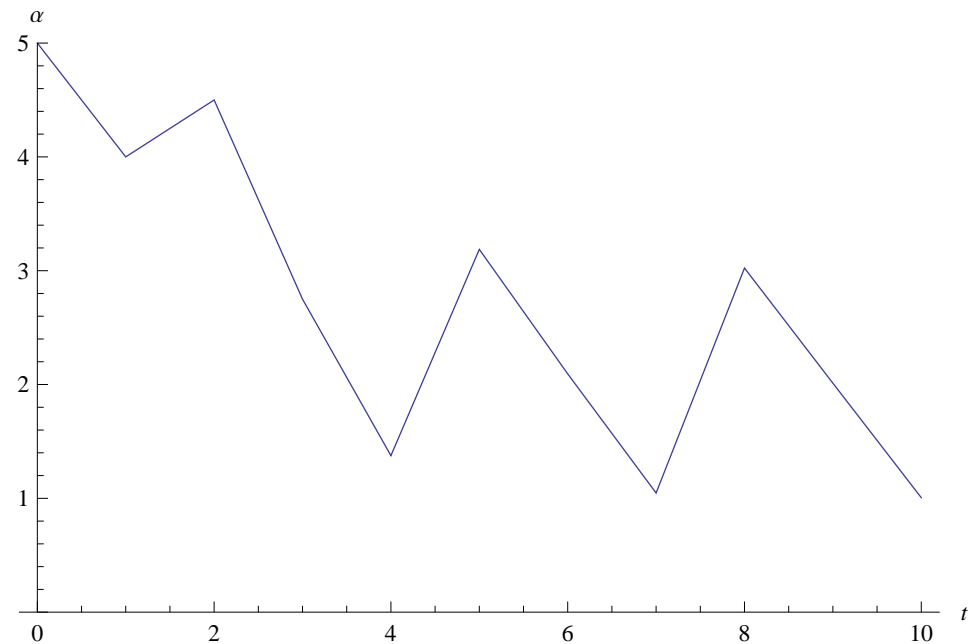


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4	C	D	5	1.375
5	D	D	1	3.1875
6	D	C	0	2.09375
7	C	D	5	1.046875
8	D	D	1	3.0234375

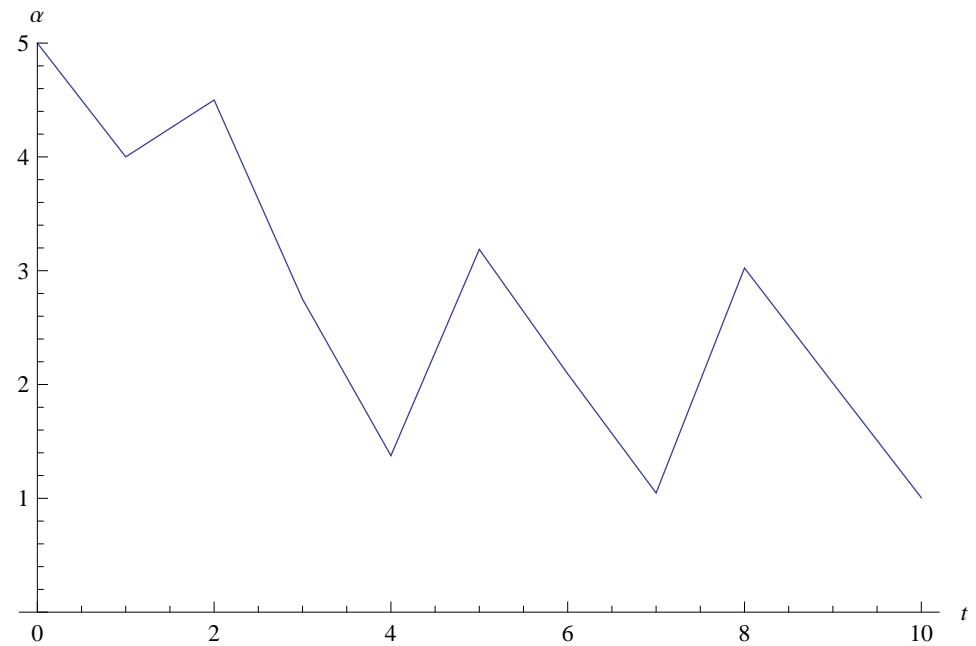


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4	C	D	5	1.375
5	D	D	1	3.1875
6	D	C	0	2.09375
7	C	D	5	1.046875
8	D	D	1	3.0234375
9				

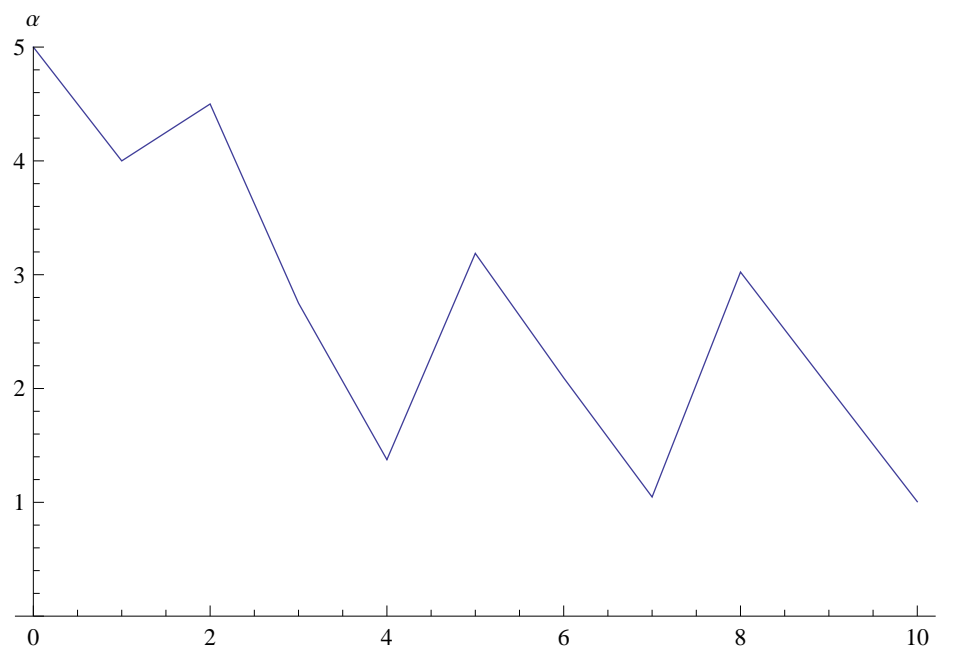


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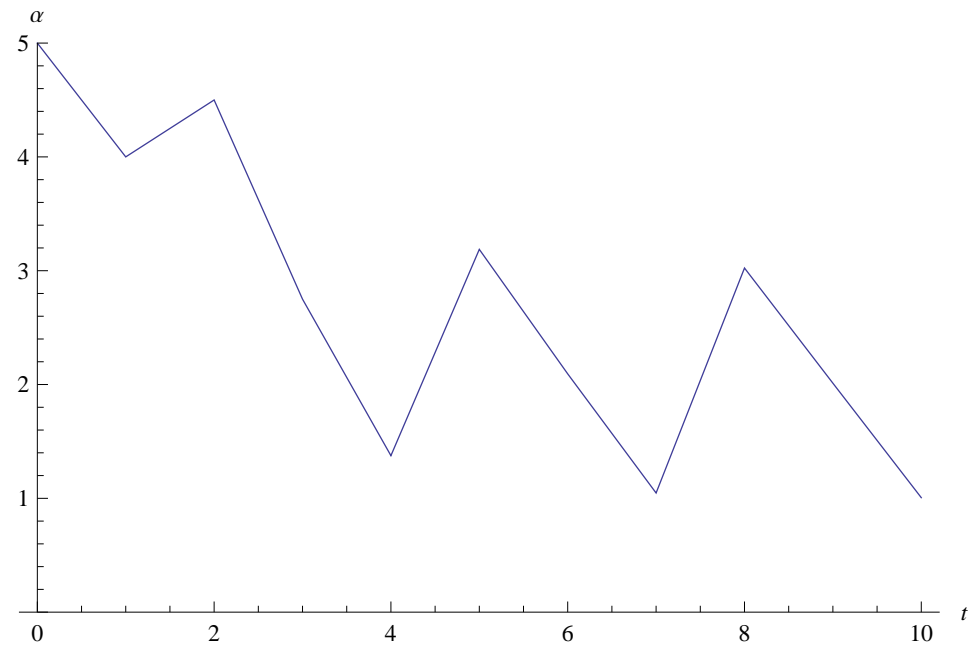


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7	C	D	5	1.046875
8	D	D	1	3.0234375
9	D	C		

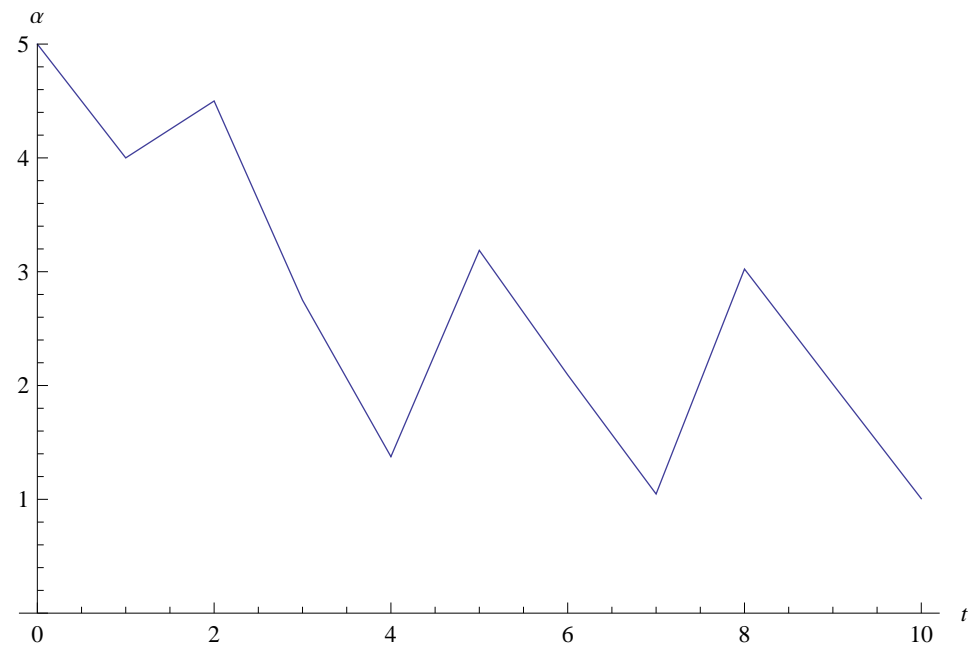


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8	D	D	1	3.0234375
9	D	C	0	

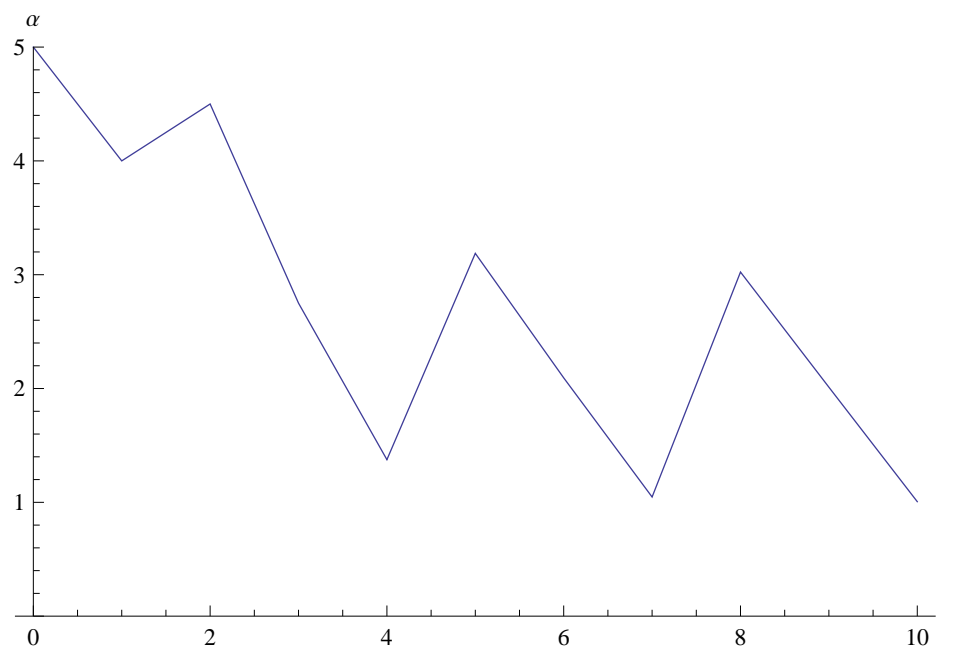


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5	D	D	1	3.1875
6	D	C	0	2.09375
7	C	D	5	1.046875
8	D	D	1	3.0234375
9	D	C	0	2.01171875

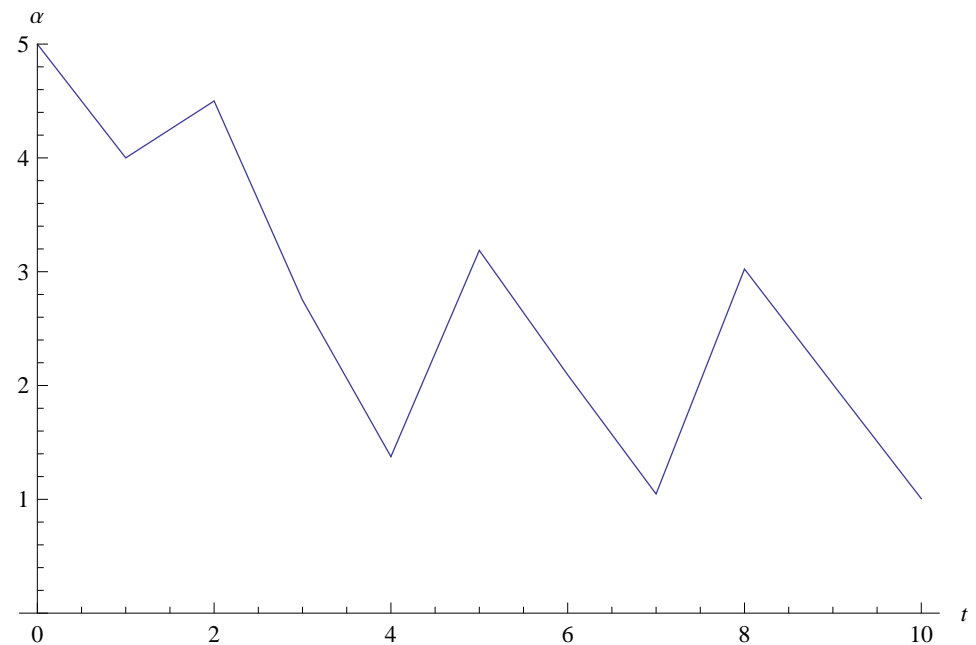


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5	D	D	1	3.1875
6	D	C	0	2.09375
7	C	D	5	1.046875
8	D	D	1	3.0234375
9	D	C	0	2.01171875
10				

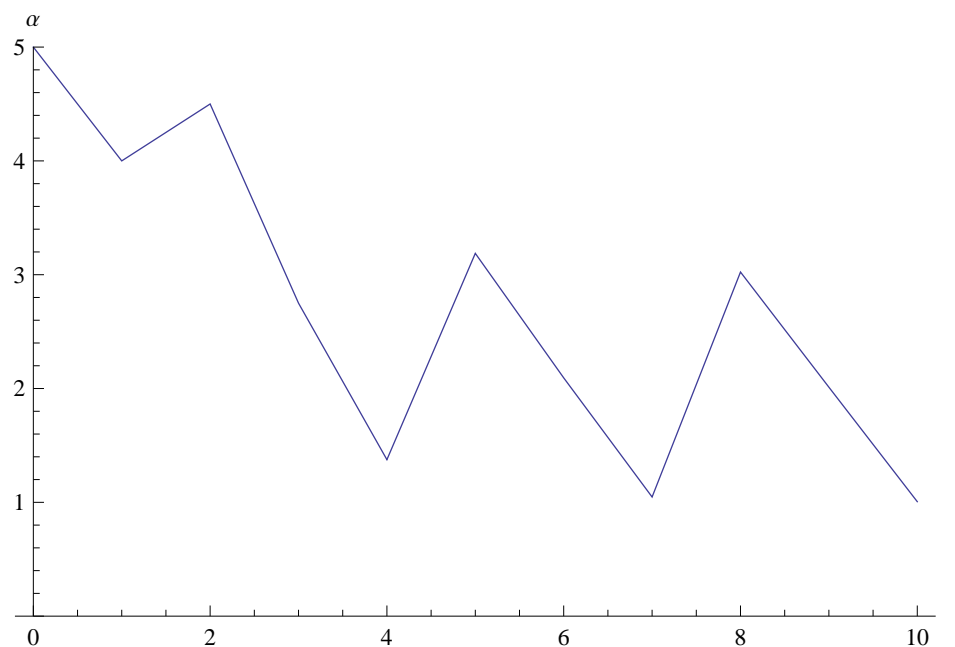


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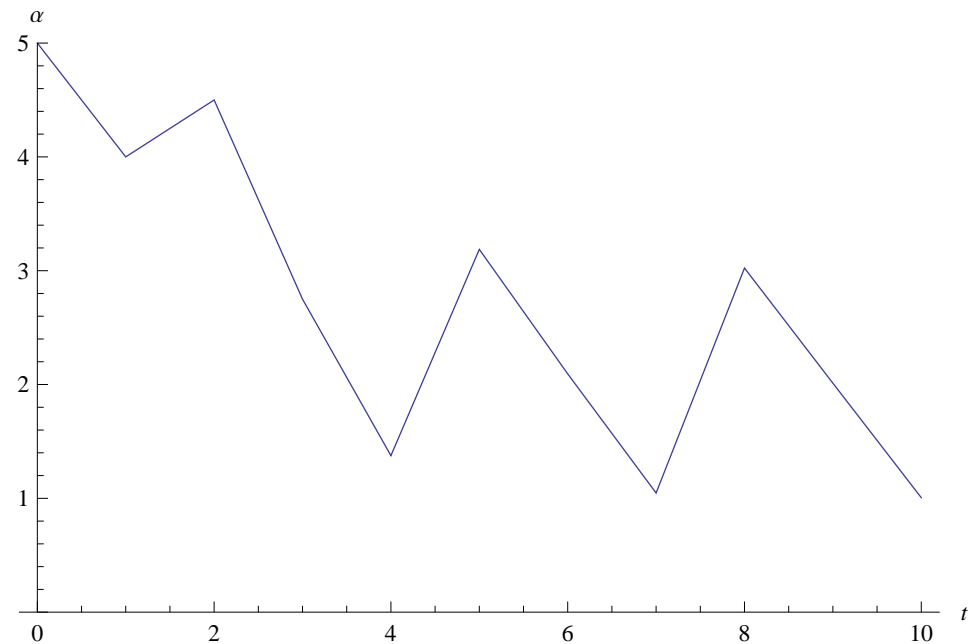


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0	C	C	3	5
1	C	D	5	4
2	D	D	1	4.5
3	D	C	0	2.75
4	C	D	5	1.375
5	D	D	1	3.1875
6	D	C	0	2.09375
7	C	D	5	1.046875
8	D	D	1	3.0234375
9	D	C	0	2.01171875
10	C	D		

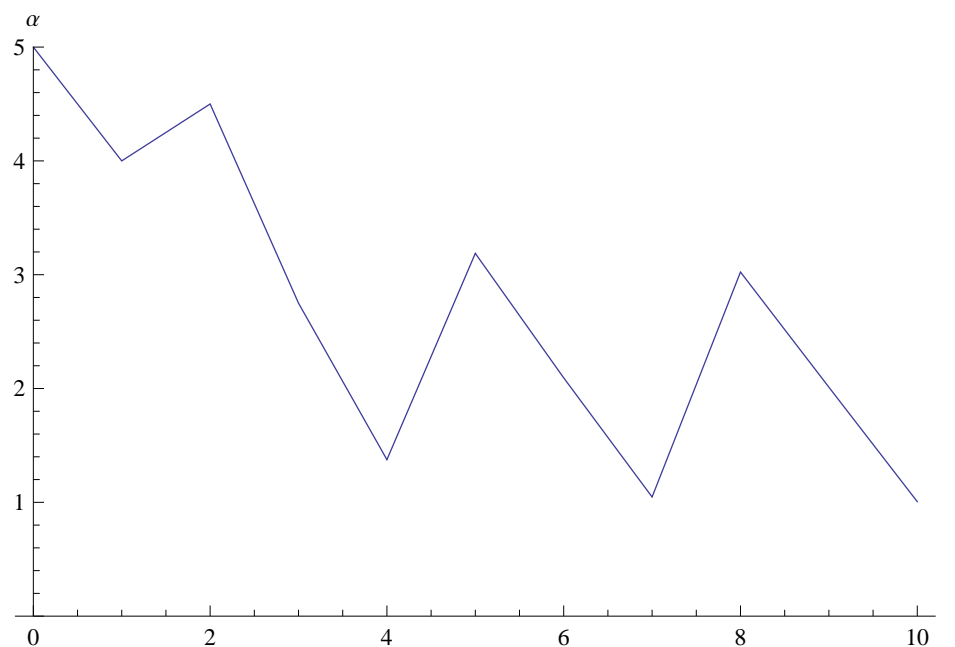


Progress of aspirations.

Example of satisficing play

Game: prisoner's dilemma. Strategy player 1: tit-for-tat. Strategy player 2: satisficing with initial state $(A_0, \alpha_0) = (\text{C}, 5)$. Persistence rate: $\lambda = 0.5$.

t	TFT	A_t	π_t	α_t
0	C	C	3	5
1	C	D	5	4
2	D	D	1	4.5
3	D	C	0	2.75
4	C	D	5	1.375
5	D	D	1	3.1875
6	D	C	0	2.09375
7	C	D	5	1.046875
8	D	D	1	3.0234375
9	D	C	0	2.01171875
10	C	D	5	

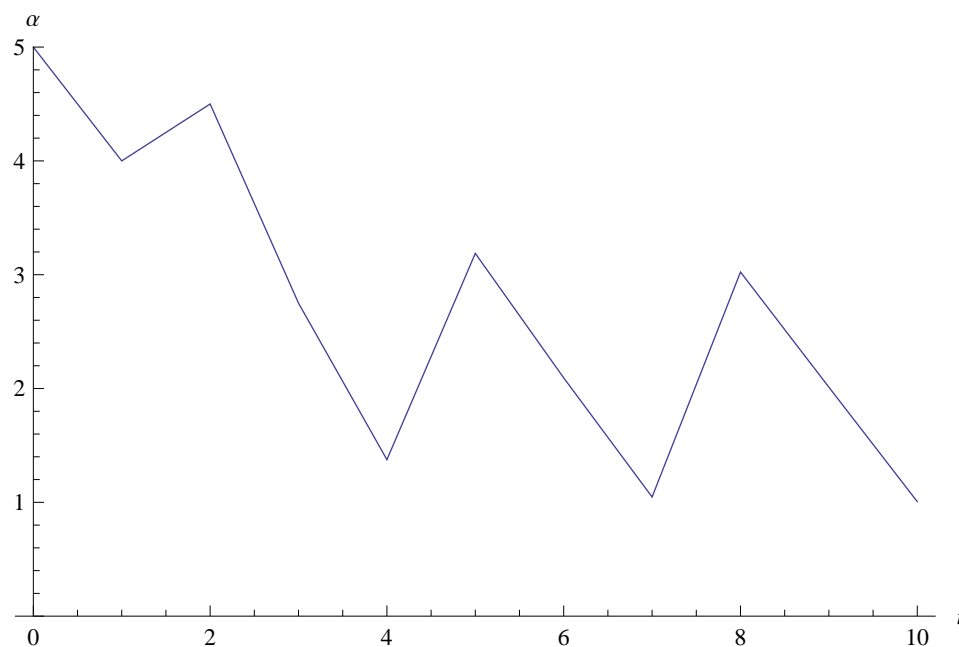


Progress of aspirations.

Example of satisficing play

Game: prisoner's dilemma. Strategy player 1: tit-for-tat. Strategy player 2: satisficing with initial state $(A_0, \alpha_0) = (\text{C}, 5)$. Persistence rate: $\lambda = 0.5$.

t	TFT	A_t	π_t	α_t
0	C	C	3	5
1	C	D	5	4
2	D	D	1	4.5
3	D	C	0	2.75
4	C	D	5	1.375
5	D	D	1	3.1875
6	D	C	0	2.09375
7	C	D	5	1.046875
8	D	D	1	3.0234375
9	D	C	0	2.01171875
10	C	D	5	1.005859375

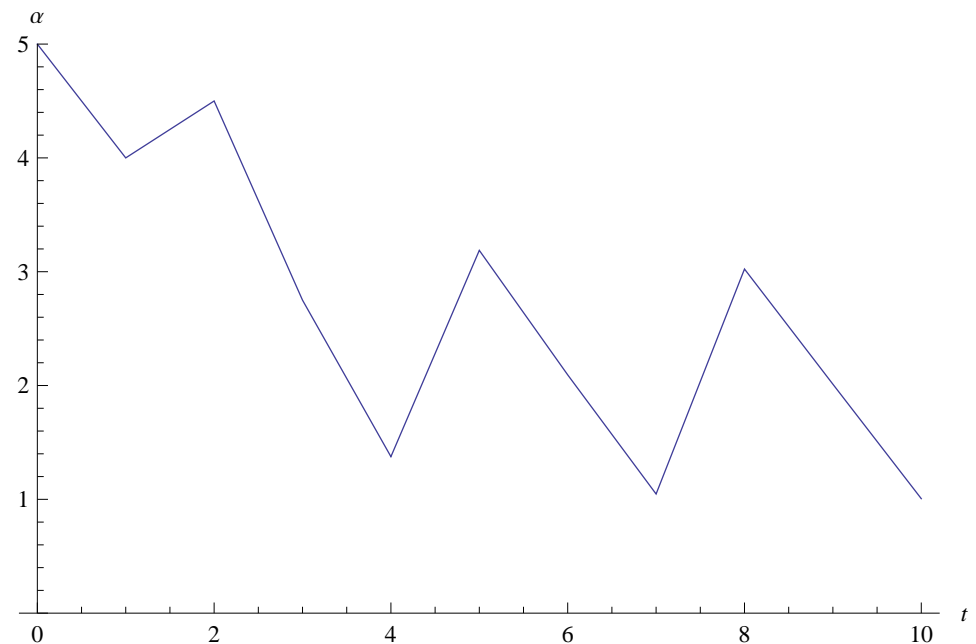


Progress of aspirations.

Example of satisficing play

Game: prisoner's dilemma. Strategy player 1: tit-for-tat. Strategy player 2: satisficing with initial state $(A_0, \alpha_0) = (\text{C}, 5)$. Persistence rate: $\lambda = 0.5$.

t	TFT	A_t	π_t	α_t
0	C	C	3	5
1	C	D	5	4
2	D	D	1	4.5
3	D	C	0	2.75
4	C	D	5	1.375
5	D	D	1	3.1875
6	D	C	0	2.09375
7	C	D	5	1.046875
8	D	D	1	3.0234375
9	D	C	0	2.01171875
10	C	D	5	1.005859375
	\vdots	\vdots	\vdots	\vdots

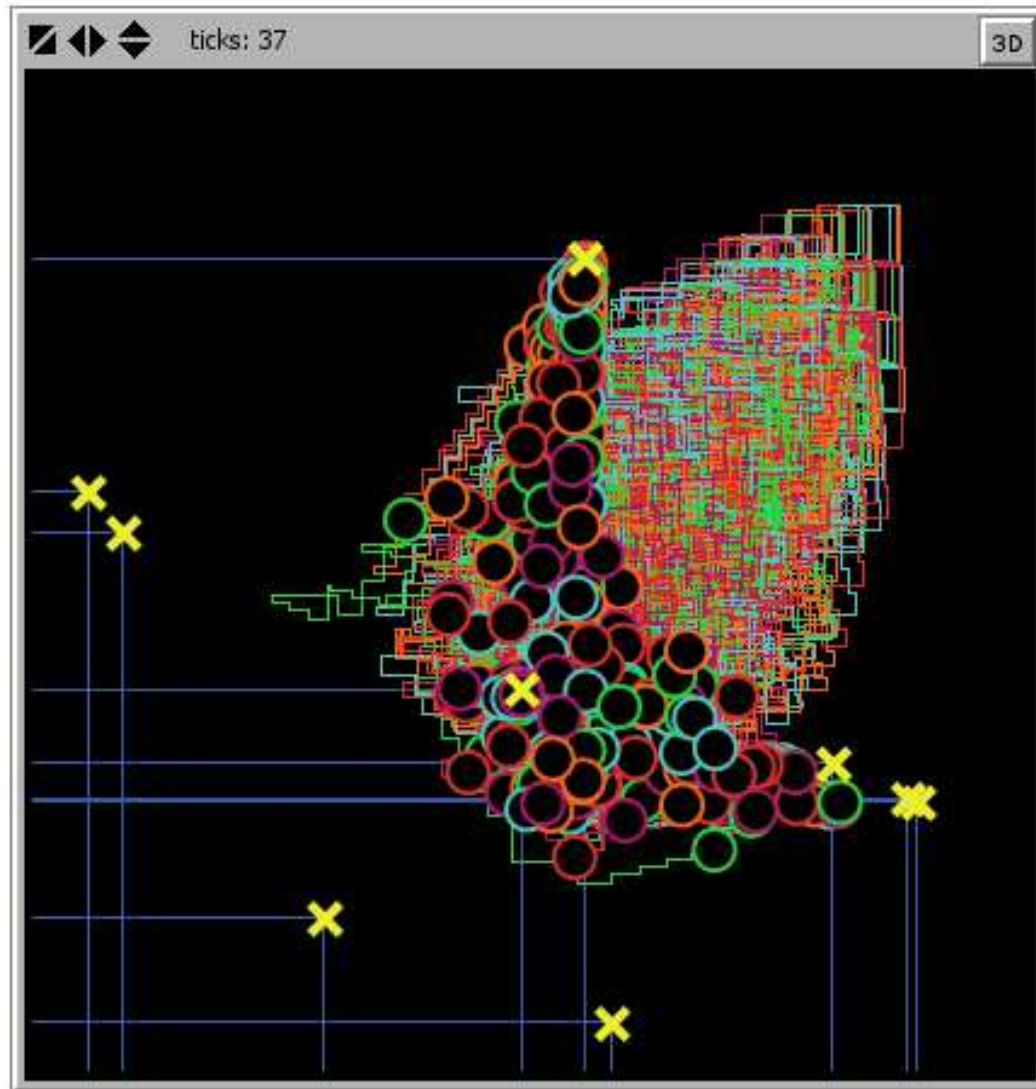


Progress of aspirations.

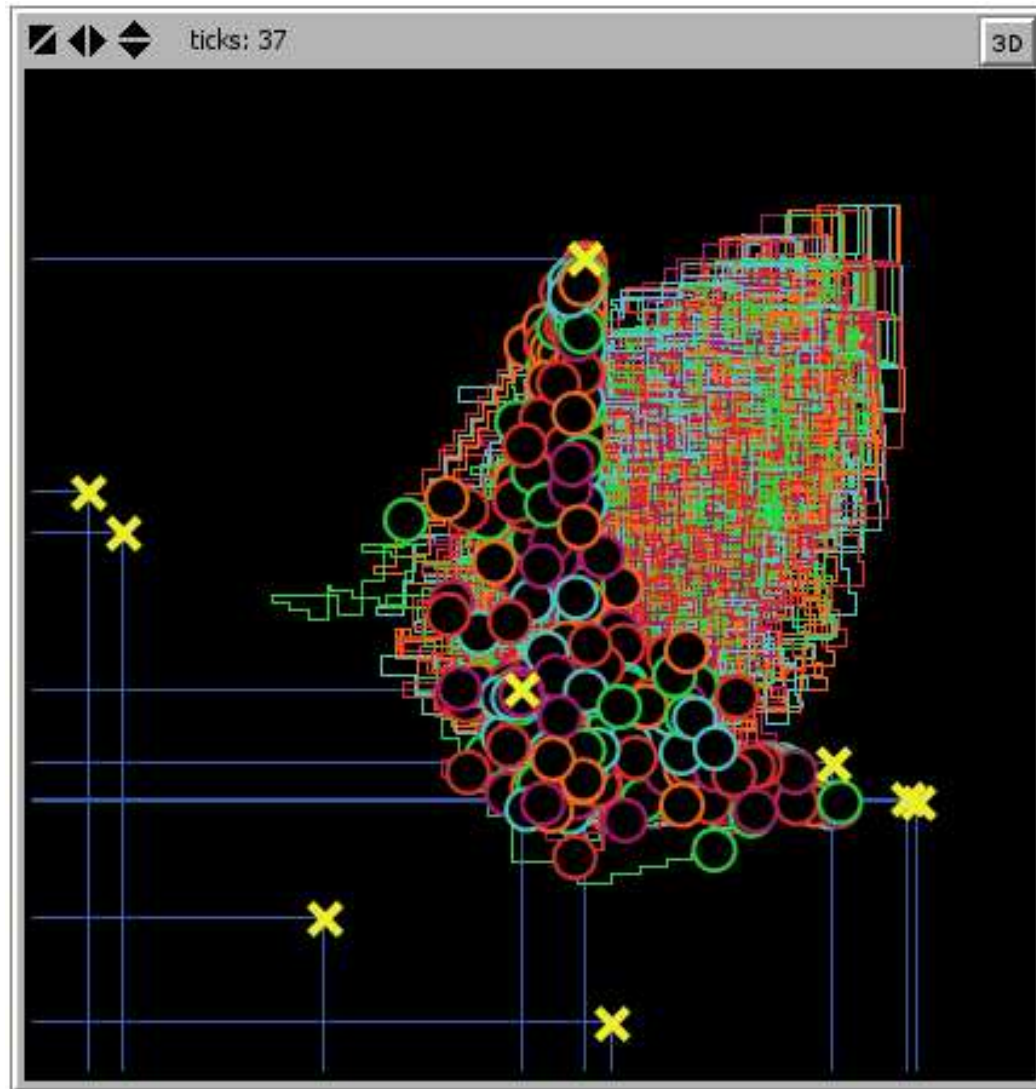
Demo:

Satisficing play in general 2-player 3x3 matrix games

Approach

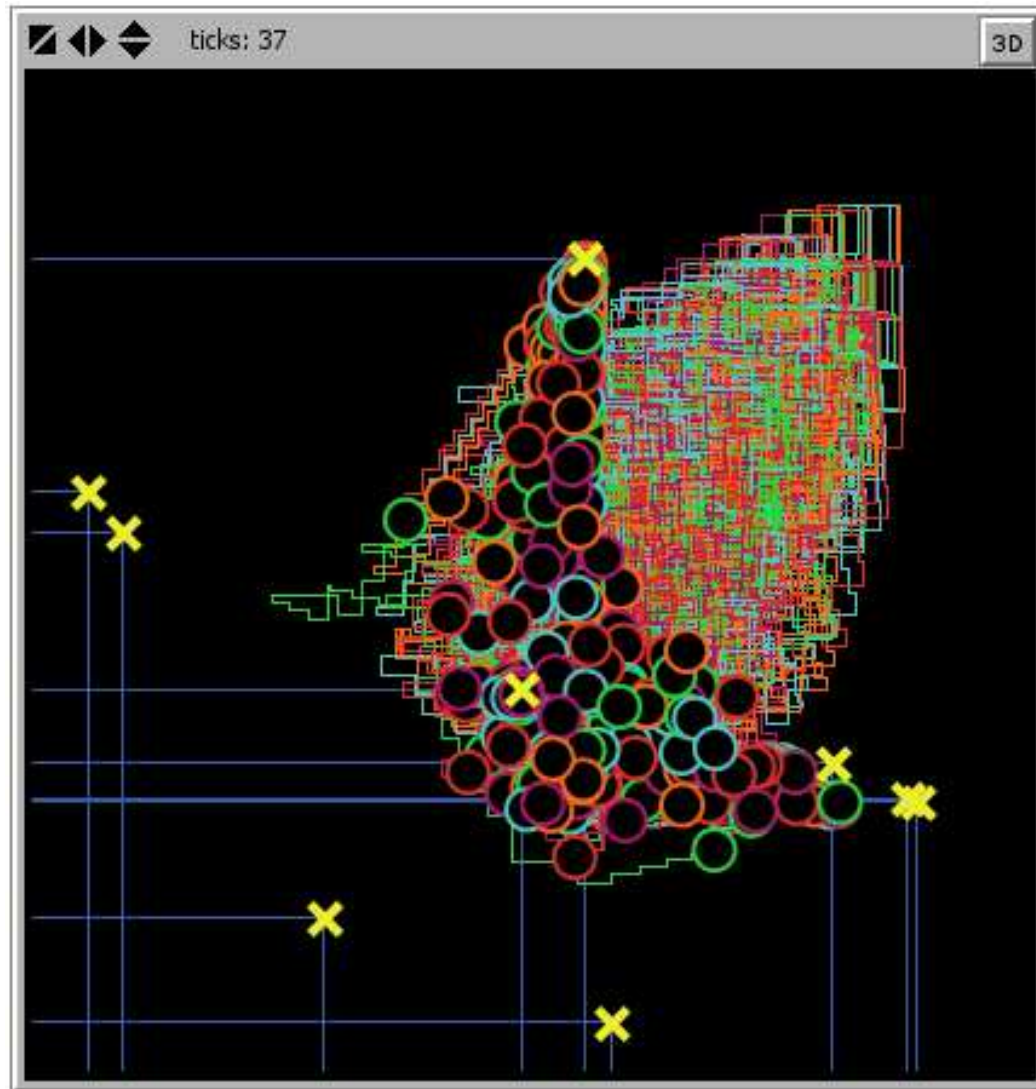


Approach



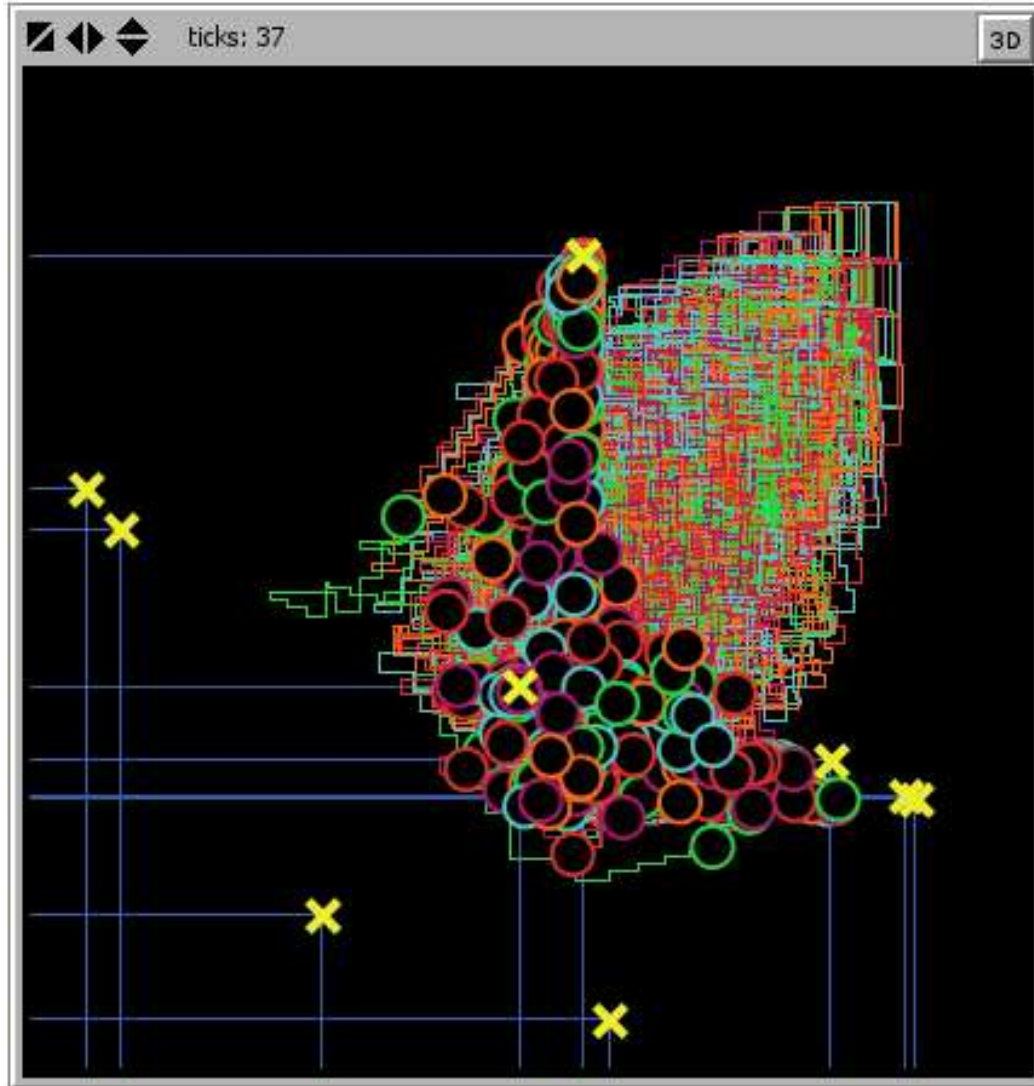
- Take a 2-player 3×3 game in normal form.

Approach



- Take a 2-player 3×3 game in normal form.
- Plot all 9 pure payoff profiles in 2D.

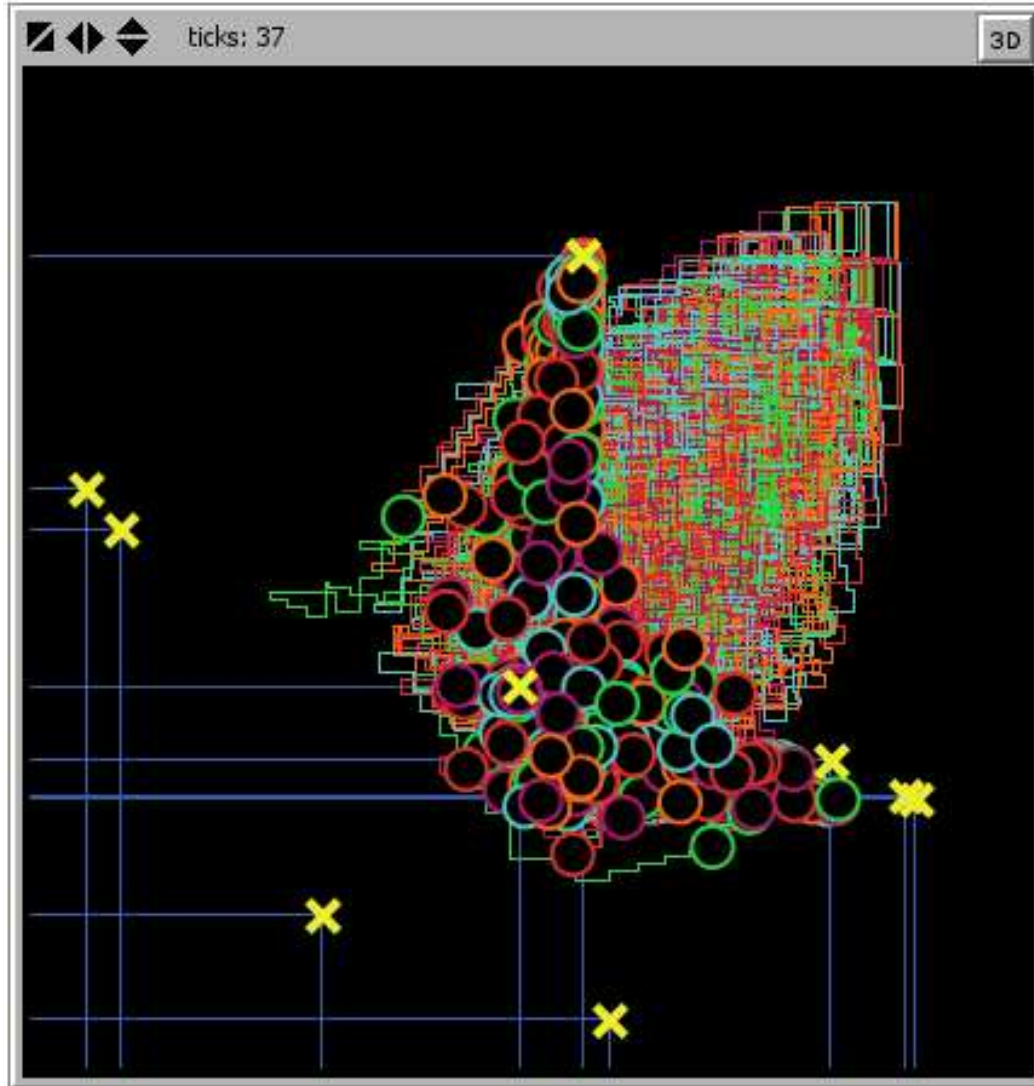
Approach



- Take a 2-player 3×3 game in normal form.
- Plot all 9 pure payoff profiles in 2D.
- Initialize, say, 100 profiles. One profile looks like:

$$((A_t, \alpha_t) , (B_t, \beta_t)).$$

Approach

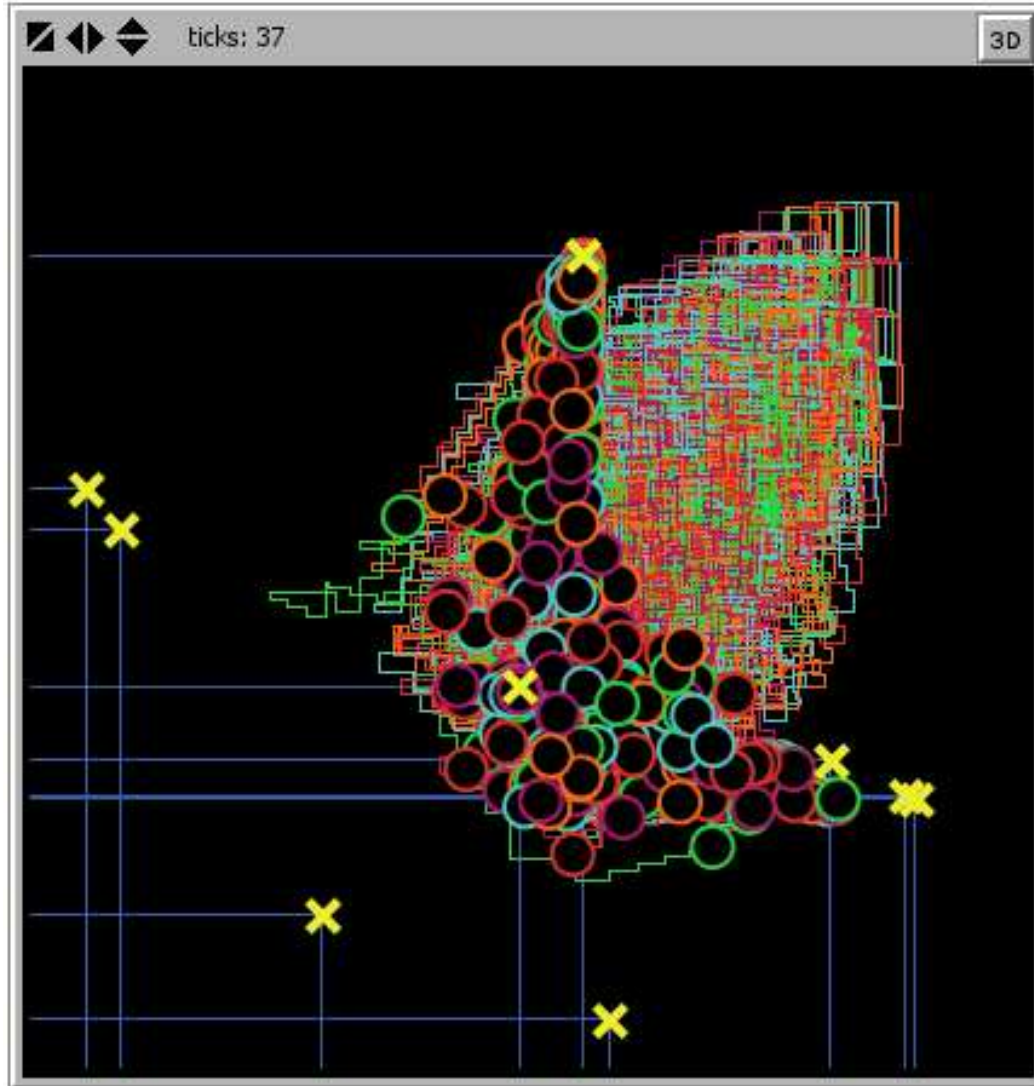


- Take a 2-player 3×3 game in normal form.
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- Initialize, say, 100 profiles. One profile looks like:

$$((A_t, \alpha_t) , (B_t, \beta_t)).$$

Plot the corresponding 100 aspiration profiles (α_t, β_t) in the same canvas.

Approach



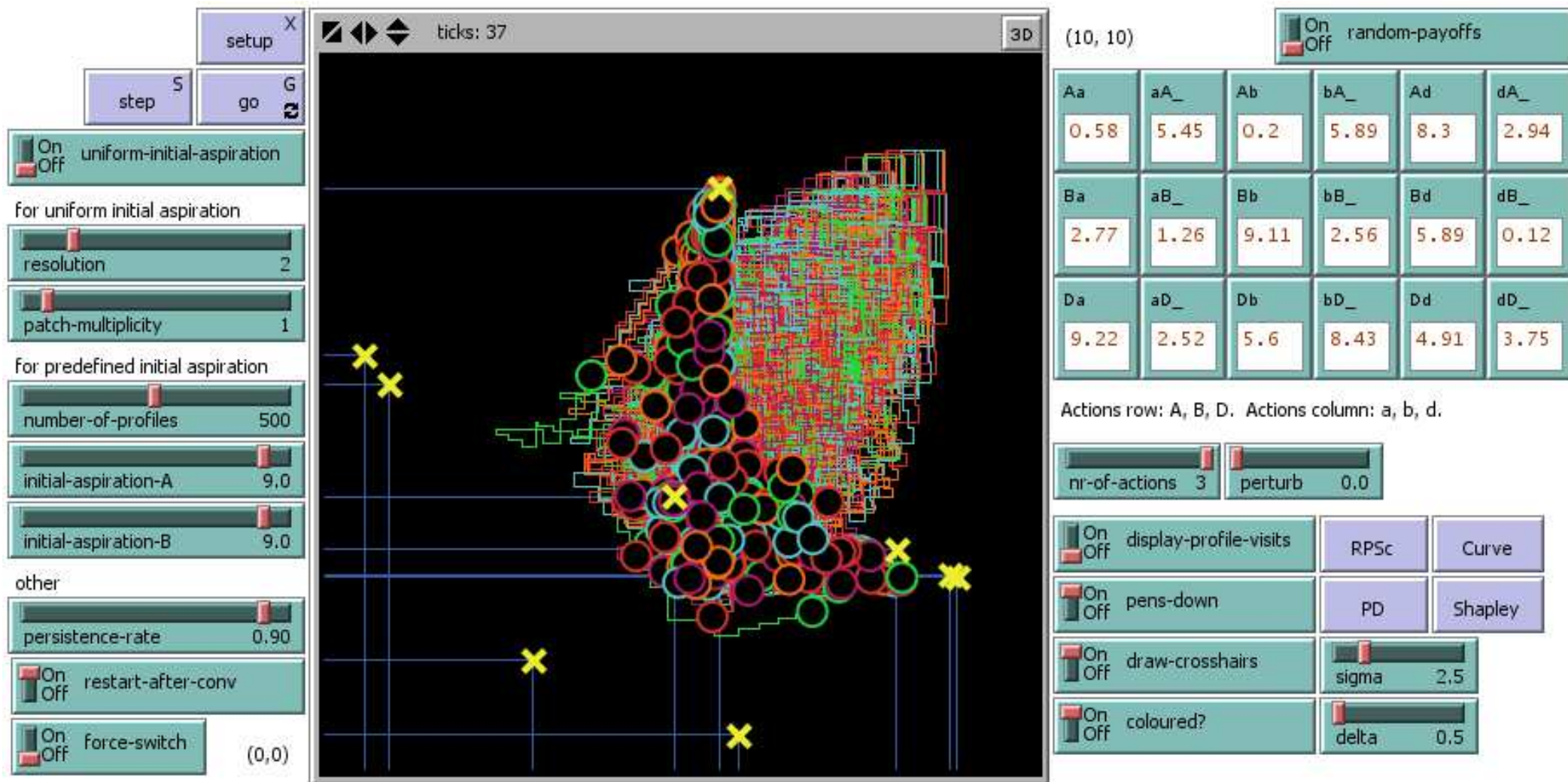
- Take a 2-player 3×3 game in normal form.
- Plot all 9 pure payoff profiles in 2D.
- Initialize, say, 100 profiles. One profile looks like:

$$((A_t, \alpha_t) , (B_t, \beta_t)).$$

Plot the corresponding 100 aspiration profiles (α_t, β_t) in the same canvas.

- Execute satisficing play for all player profiles simultaneously.

Satisficing play in a 2-player matrix game



**Satisficing play
in a generalised prisoner's dilemma
with self-play
(Stimpson *et al.*, 2001)**

The generalised prisoner's dilemma (GPD)

The generalised prisoner's dilemma (GPD)

■ Generalised payoff matrix

	C	D
C	σ, σ	$0, 1$
D	$1, 0$	δ, δ

Reward payoff: σ Sucker payoff: 0
Temptation payoff: 1 Punishment payoff: δ

The generalised prisoner's dilemma (GPD)

■ Generalised payoff matrix

	C	D
C	σ, σ	$0, 1$
D	$1, 0$	δ, δ

Reward payoff: σ Sucker payoff: 0
Temptation payoff: 1 Punishment payoff: δ

Constraints: $0 < \delta < \sigma < 1$ and $1/2 < \sigma$.

The generalised prisoner's dilemma (GPD)

■ Generalised payoff matrix

	C	D
C	σ, σ	$0, 1$
D	$1, 0$	δ, δ

Reward payoff: σ Sucker payoff: 0
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Constraints: $0 < \delta < \sigma < 1$ and $1/2 < \sigma$. (Why?)

The generalised prisoner's dilemma (GPD)

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■ Use Karandikar *et al.*'s algorithm.

The generalised prisoner's dilemma (GPD)

■ Generalised payoff matrix

	C	D
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■ Use Karandikar *et al.*'s algorithm.

- States for satisficing play:

The generalised prisoner's dilemma (GPD)

■ Generalised payoff matrix

	C	D
C	σ, σ	$0, 1$
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Reward payoff: σ Sucker payoff: 0
Temptation payoff: 1 Punishment payoff: δ

Constraints: $0 < \delta < \sigma < 1$ and $1/2 < \sigma$. (Why?)

■ Use Karandikar *et al.*'s algorithm.

- States for satisficing play:
 - ♦ (A_t, α_t) for the row player.

The generalised prisoner's dilemma (GPD)

■ Generalised payoff matrix

	C	D
C	σ, σ	$0, 1$
D	$1, 0$	δ, δ

Reward payoff: σ Sucker payoff: 0
Temptation payoff: 1 Punishment payoff: δ

Constraints: $0 < \delta < \sigma < 1$ and $1/2 < \sigma$. (Why?)

■ Use Karandikar *et al.*'s algorithm.

- States for satisficing play:
 - ◆ (A_t, α_t) for the row player.
 - ◆ (B_t, β_t) for the column player.

The generalised prisoner's dilemma (GPD)

■ Generalised payoff matrix

	C	D
C	σ, σ	$0, 1$
D	$1, 0$	δ, δ

Reward payoff: σ Sucker payoff: 0
Temptation payoff: 1 Punishment payoff: δ

Constraints: $0 < \delta < \sigma < 1$ and $1/2 < \sigma$. (Why?)

■ Use Karandikar *et al.*'s algorithm.

- States for satisficing play:
 - ♦ (A_t, α_t) for the row player.
 - ♦ (B_t, β_t) for the column player.
- The initial states are denoted by (A_0, α_0) and (B_0, β_0) , respectively.

Self-play: possible dynamics

Self-play: possible dynamics

1. Stability.

Self-play: possible dynamics

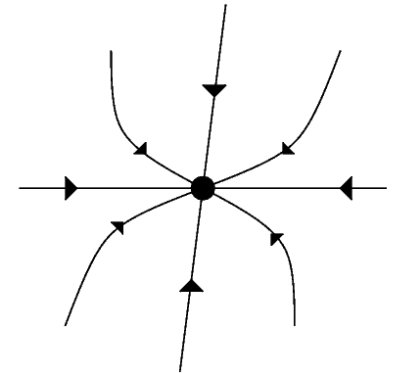
1. **Stability.** Convergence to a fixed action profile.

Self-play: possible dynamics

1. **Stability.** Convergence to a fixed action profile. This happens if and only if

$$\alpha_t^A \leq \pi_t^A \quad \text{and} \quad \alpha_t^B \leq \pi_t^B.$$

for all $t \geq T$, for some $T \geq 0$.



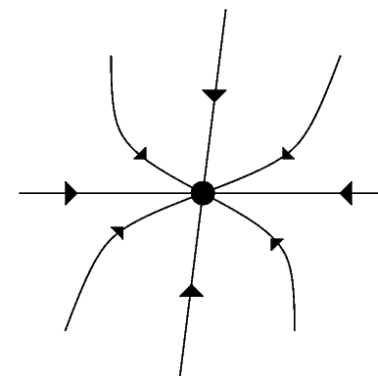
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2. **Periodicity.**



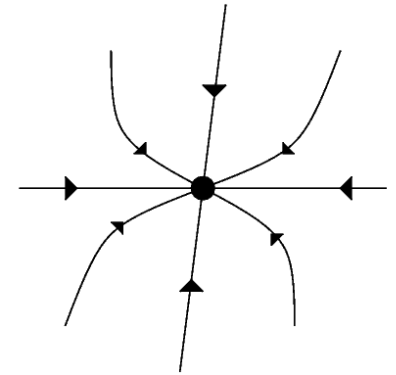
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2. **Periodicity.** Convergence to a cycle of action profiles



Self-play: possible dynamics

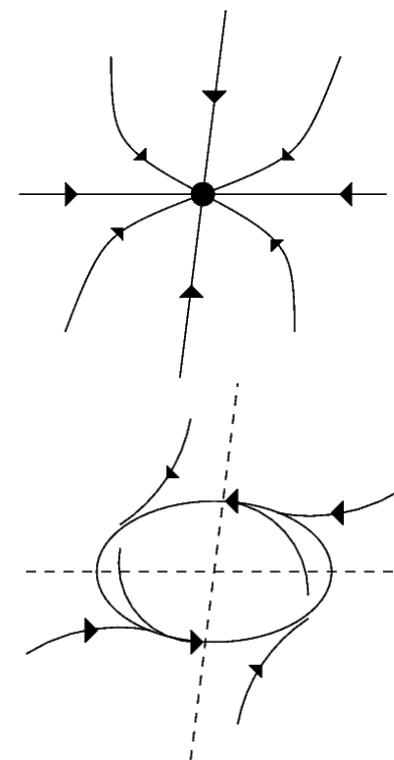
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for all $t \geq T$, for some $T \geq 0$.

2. **Periodicity.** Convergence to a cycle of action profiles, e.g.

$(D,D), (D,C), (C,D), (D,D), (D,C), (C,D), \dots$



Self-play: possible dynamics

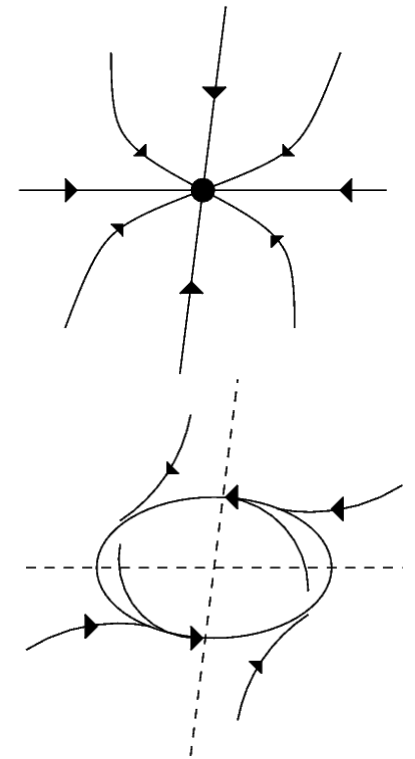
1. **Stability.** Convergence to a fixed action profile. This happens if and only if

$$\alpha_t^A \leq \pi_t^A \quad \text{and} \quad \alpha_t^B \leq \pi_t^B.$$

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2. **Periodicity.** Convergence to a cycle of action profiles, e.g.

$(D,D), (D,C), (C,D), (D,D), (D,C), (C,D), \dots$



3. **Chaos.**

Self-play: possible dynamics

1. **Stability.** Convergence to a fixed action profile. This happens if and only if

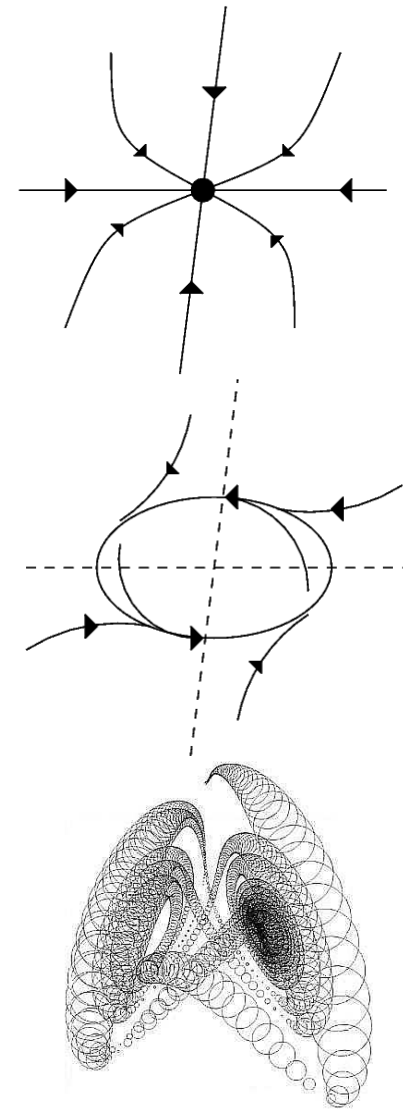
$$\alpha_t^A \leq \pi_t^A \quad \text{and} \quad \alpha_t^B \leq \pi_t^B.$$

for all $t \geq T$, for some $T \geq 0$.

2. **Periodicity.** Convergence to a cycle of action profiles, e.g.

$(D,D), (D,C), (C,D), (D,D), (D,C), (C,D), \dots$

3. **Chaos.** Deterministic but non-periodic behaviour.



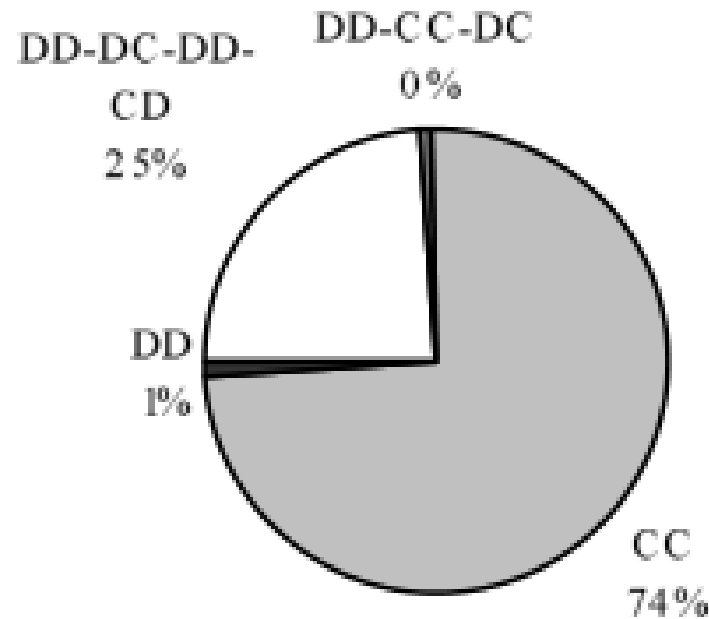
Experiments throughout the parameter space

Parameter space

	Symbol	Min	Max
Reward payoff	σ	0.51	1.0
Punishment payoff	δ	0.1	σ
Initial aspirations	α_0, β_0	0.5	2.0
Initial actions	A_0, B_0	50% C, 50% D	
Persistence rate	λ	0.1	0.9

Table 1: Distribution of parameters for simulations.

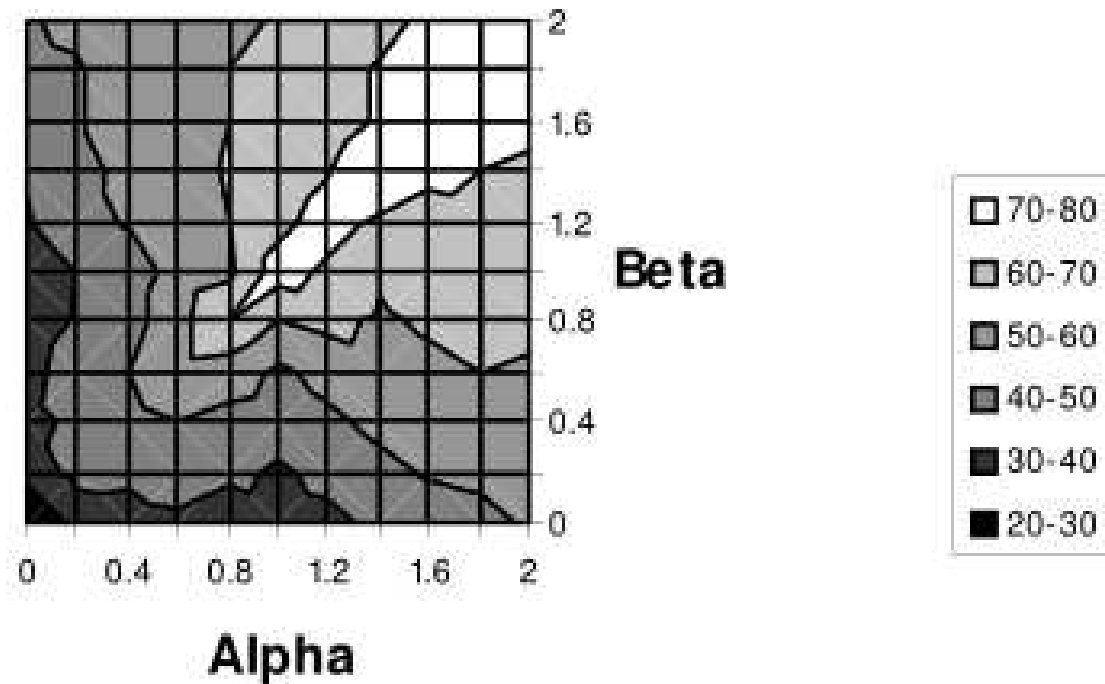
Frequencies of each of the possible outcomes



Frequencies of each of the possible outcomes from 5,000 trials.
Parameters were randomly selected as described in Table 1.

(From: “Satisficing and Learning Cooperation in the Prisoner’s Dilemma”, Stimpson *et al.*, 2001.)

Mutual cooperation as a result of initial aspirations



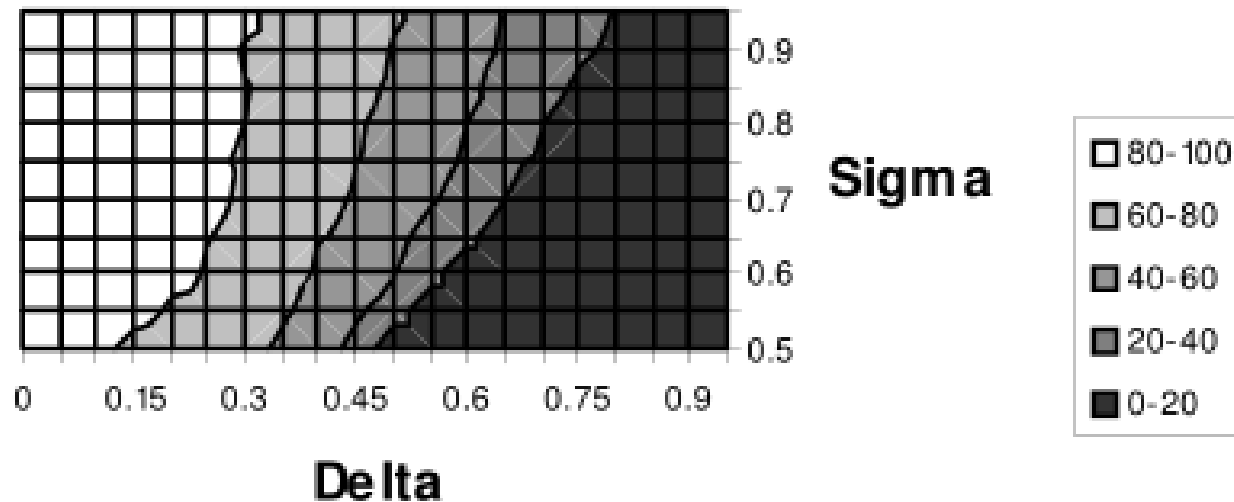
A contour plot of the percentage of trials out of 1,000 that converged to mutual cooperation as a function of initial aspirations. Light colors indicate that in most of the trials with the given initial aspirations, the agents learned to cooperate. Parameters other than α_0 and β_0 were randomly selected from Table 1. (From: Stimpson *et al.*, 2001.)

Same experiment with Netlogo



A Netlogo plot of the percentage of trials out of 100 that converged to mutual cooperation as a function of initial aspirations. Light colors indicate that in most of the trials the agents learned to cooperate. Parameters other than α_0 and β_0 were randomly selected from Table 1.

Mutual cooperation as a result of reward and punishment



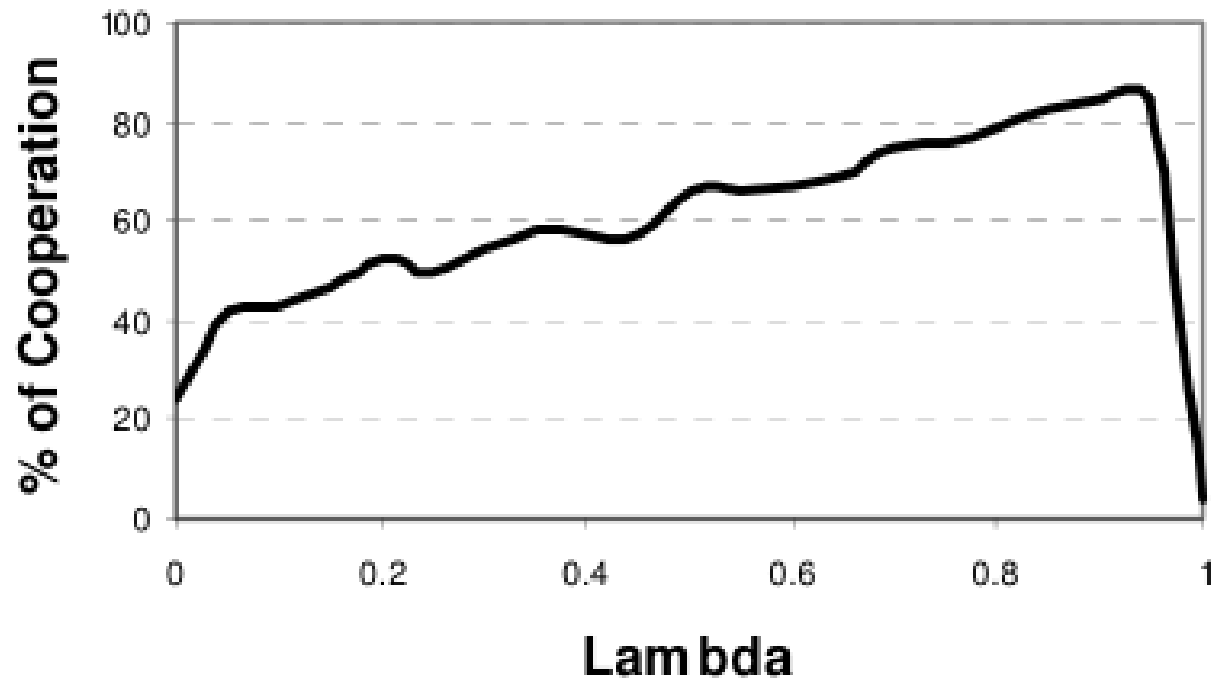
A contour plot of the percentage of trials out of 1,000 that converged to mutual cooperation as a function of each (δ, σ) pair. Light colors indicate that most of the trials converged to mutual cooperation. Parameters other than δ and σ were randomly selected from Table 1. (From: Stimpson *et al.*, 2001.)

Effects of the initial actions

Initial actions	Cooperation
Random	73.7%
CC	81.6%
DD	81.6%
CD or DC	66.7%

Table 2: Percentage of cooperation out of 1,000 trials as a function of initial actions. Parameters other than A_0 and B_0 were randomly selected from Table 1. (From: “Satisficing and Learning Cooperation ...”, Stimpson *et al.*, 2001.)

Effect of the persistence rate

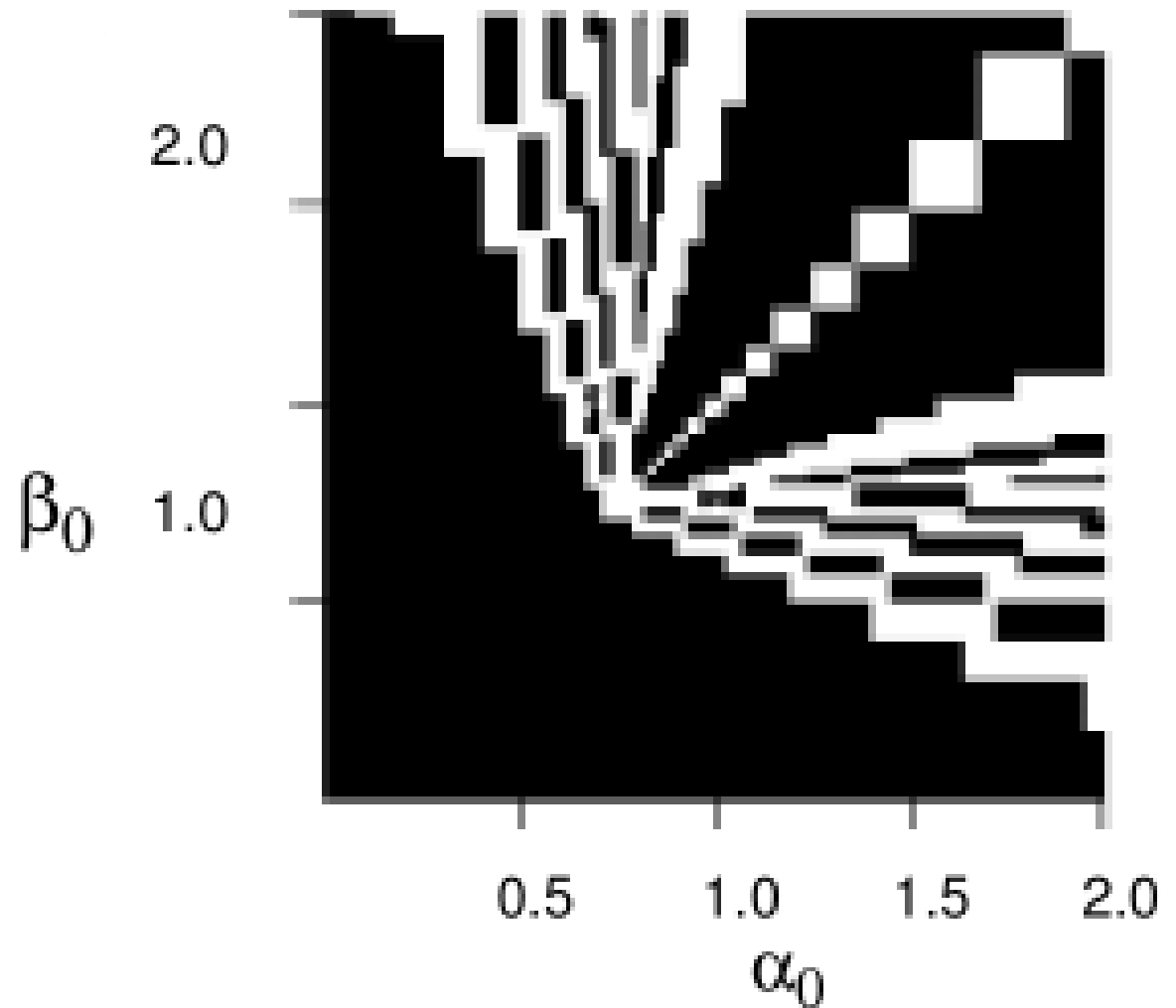


Percentage of trials out of 1,000 that converged to mutual cooperation as a function of the persistence rate, λ . Parameters other than λ were selected randomly as described in Table 1.

(From: “Satisficing and Learning Cooperation . . .”, Stimpson *et al.*, 2001.)

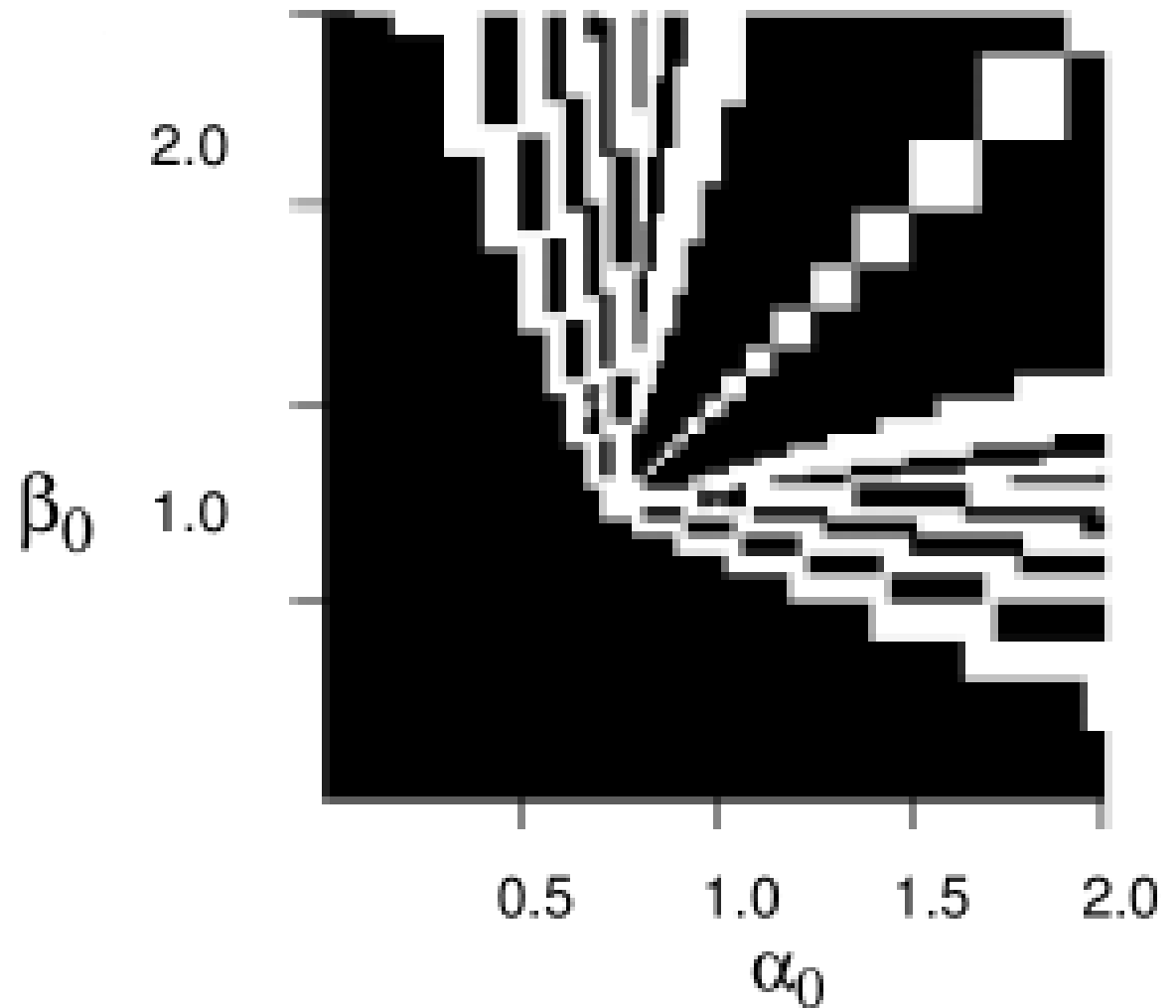
Experiments with specific parameters

Final outcome as a result of initial aspirations



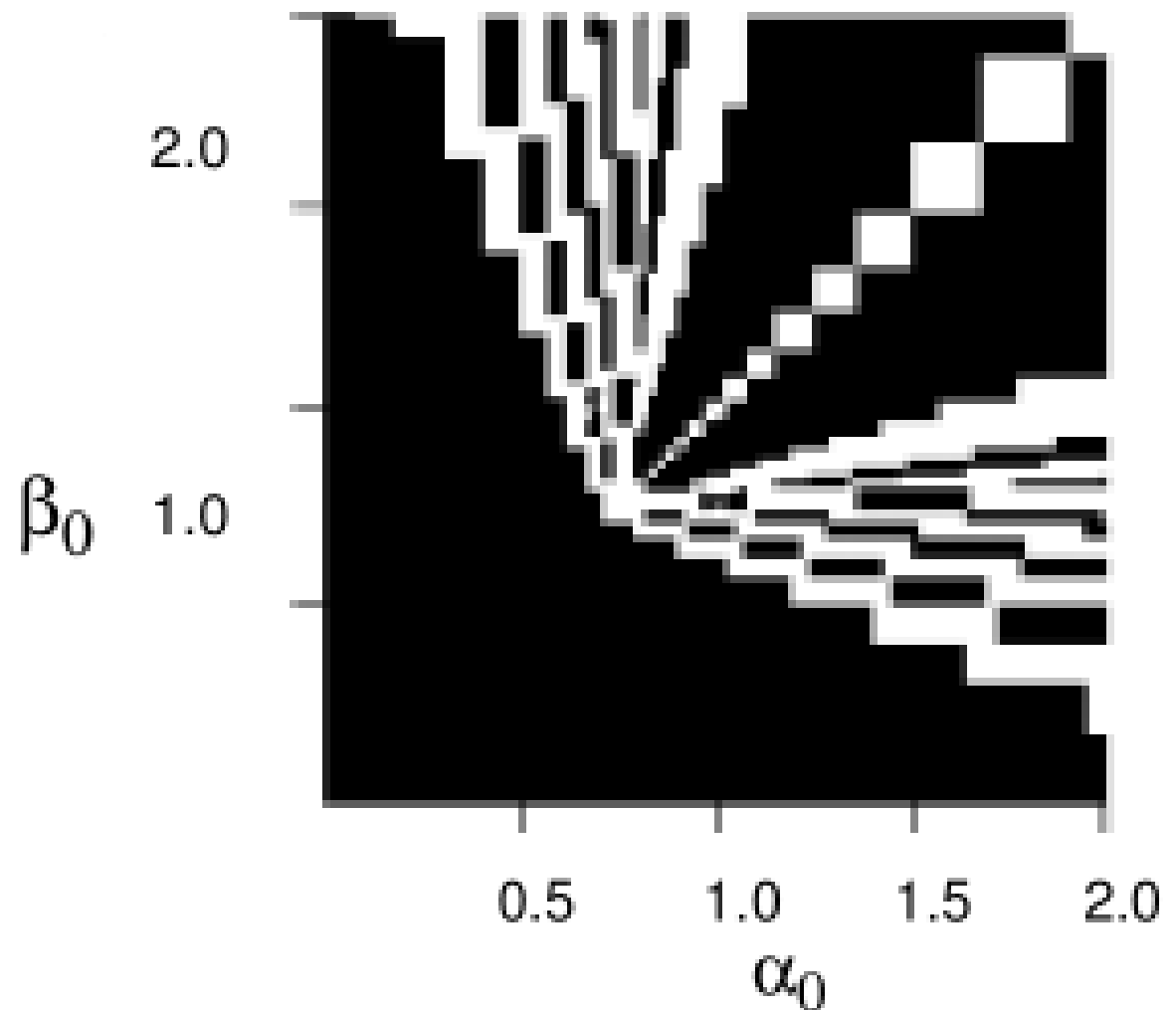
Final outcome as a result of initial aspirations

- Initial aspiration of player A on x -axis; Initial aspiration of player B on y -axis.



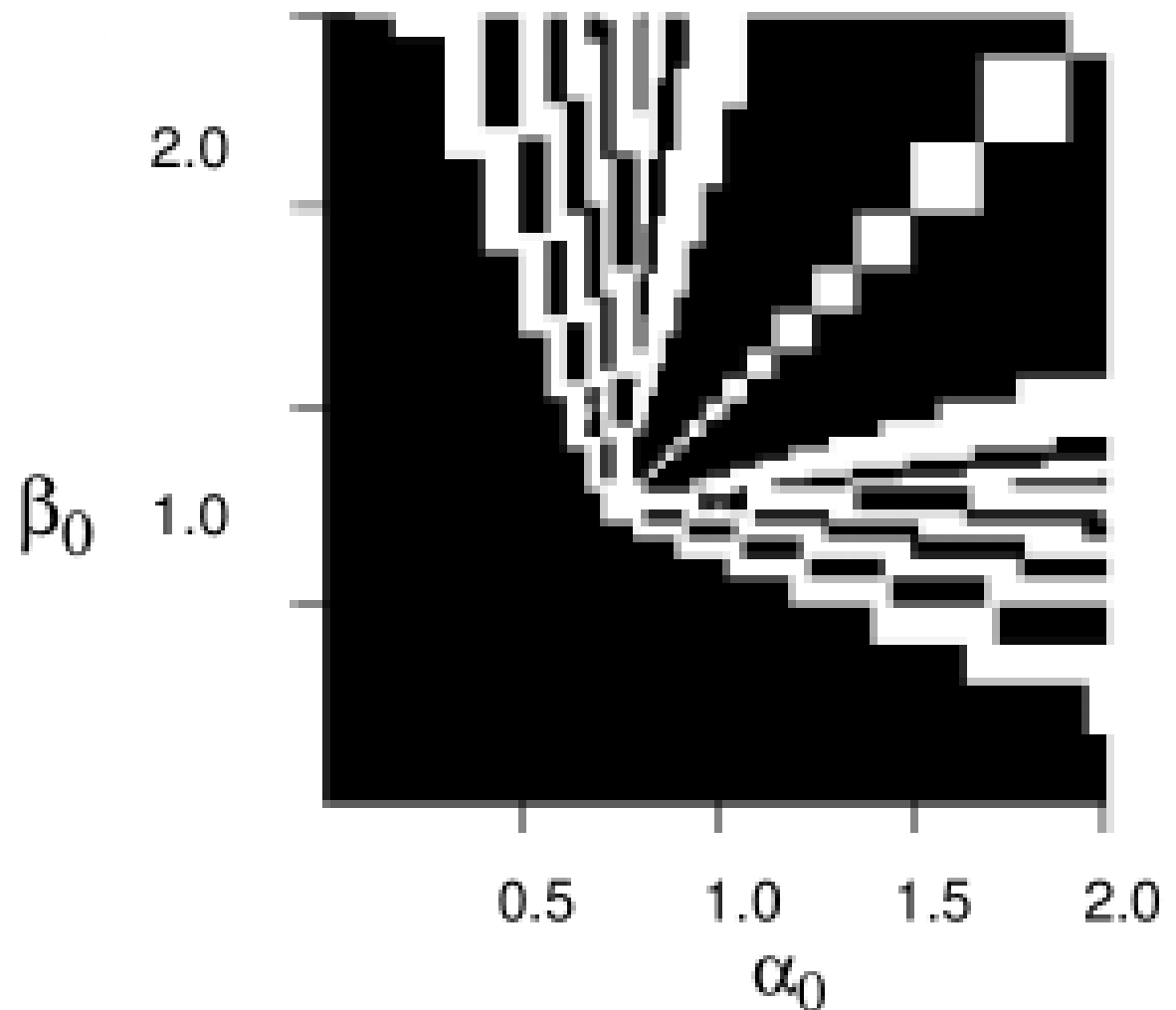
Final outcome as a result of initial aspirations

- Initial aspiration of player A on x -axis; Initial aspiration of player B on y -axis.
- White: convergence to (C, C) ; black: convergence to (D, D) ; grey: periodic or chaotic behaviour.



Final outcome as a result of initial aspirations

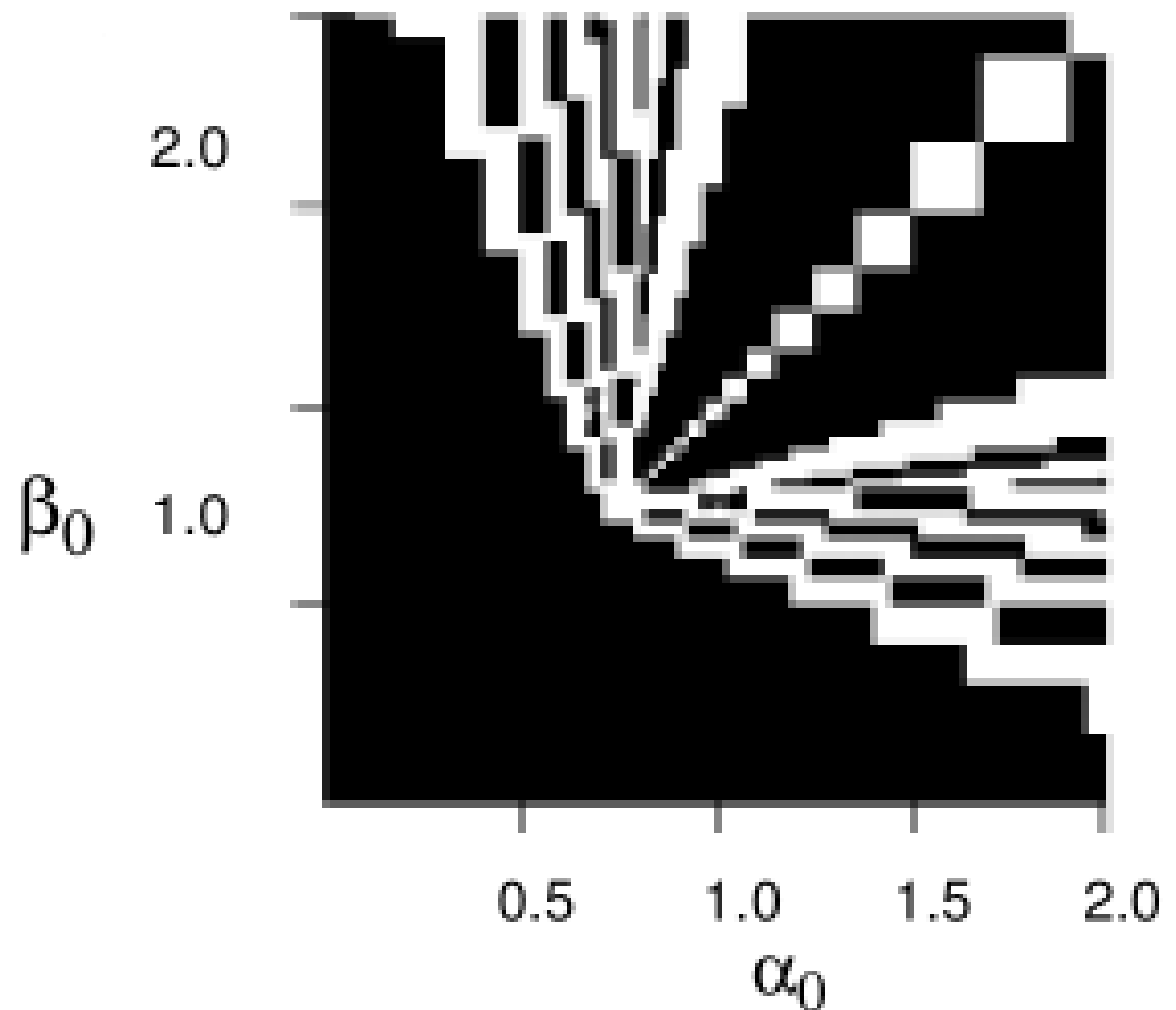
- Initial aspiration of player A on x -axis; Initial aspiration of player B on y -axis.
- White: convergence to (C, C) ; black: convergence to (D, D) ; grey: periodic or chaotic behaviour.
- $(A_0, B_0) = (D, D)$,
 $\sigma = 0.8, \delta = 0.7, \lambda = 0.9$.



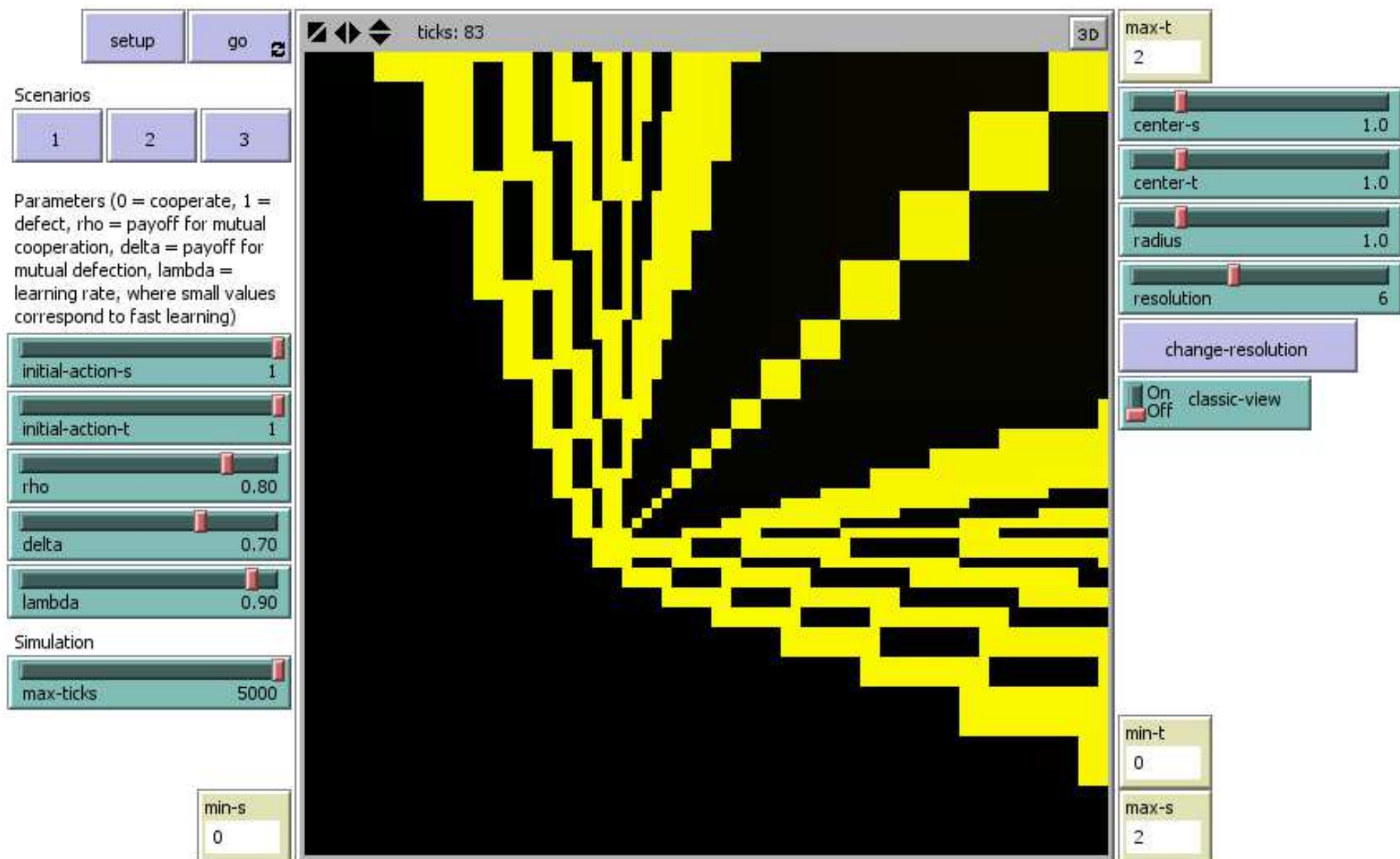
Final outcome as a result of initial aspirations

- Initial aspiration of player A on x -axis; Initial aspiration of player B on y -axis.
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- $(A_0, B_0) = (D, D)$,
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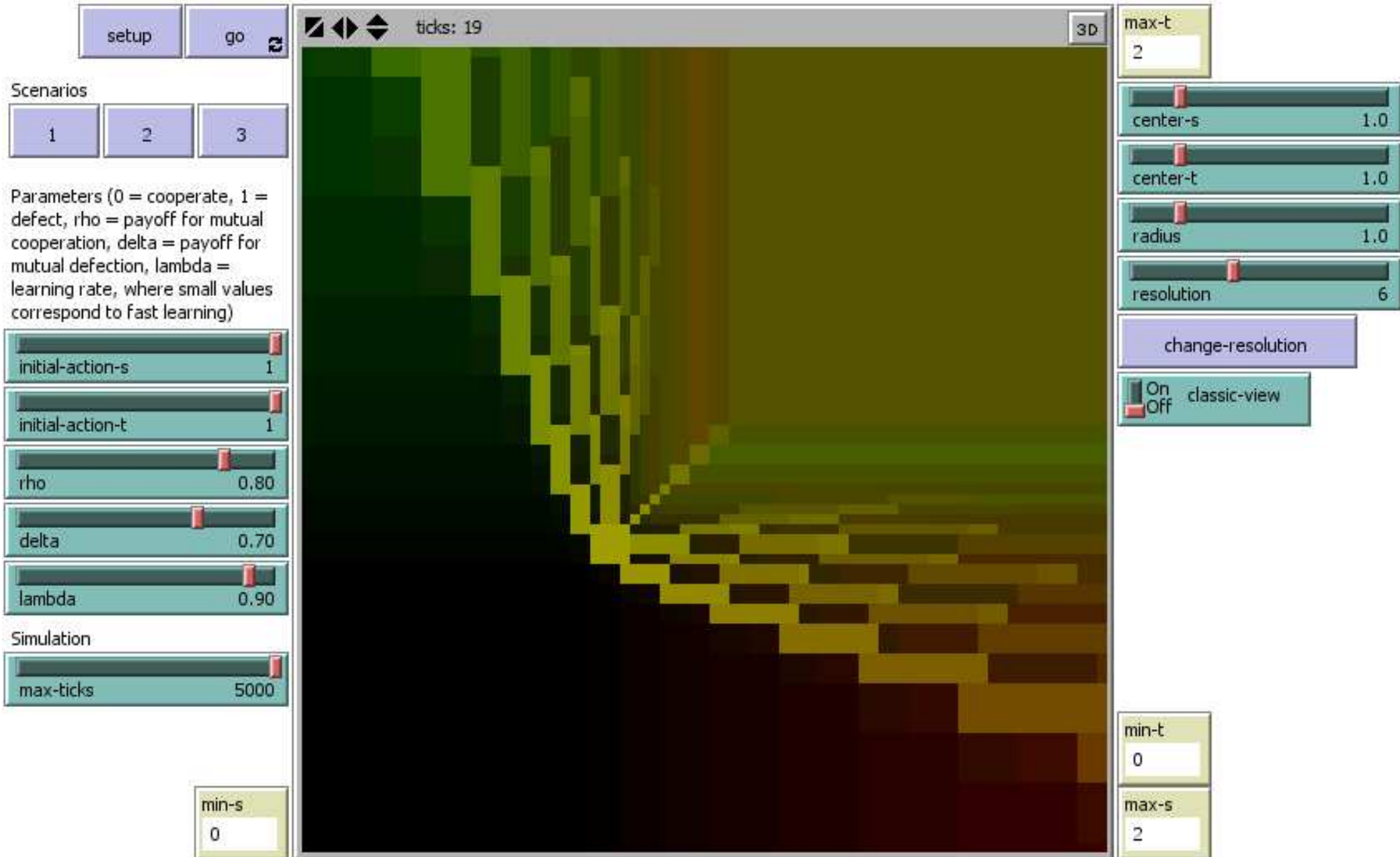
(From: “Satisficing and Learning Cooperation in the Prisoner’s Dilemma”,
Stimpson *et al.*, 2001.)



Final outcome as a result of initial aspirations (demo)



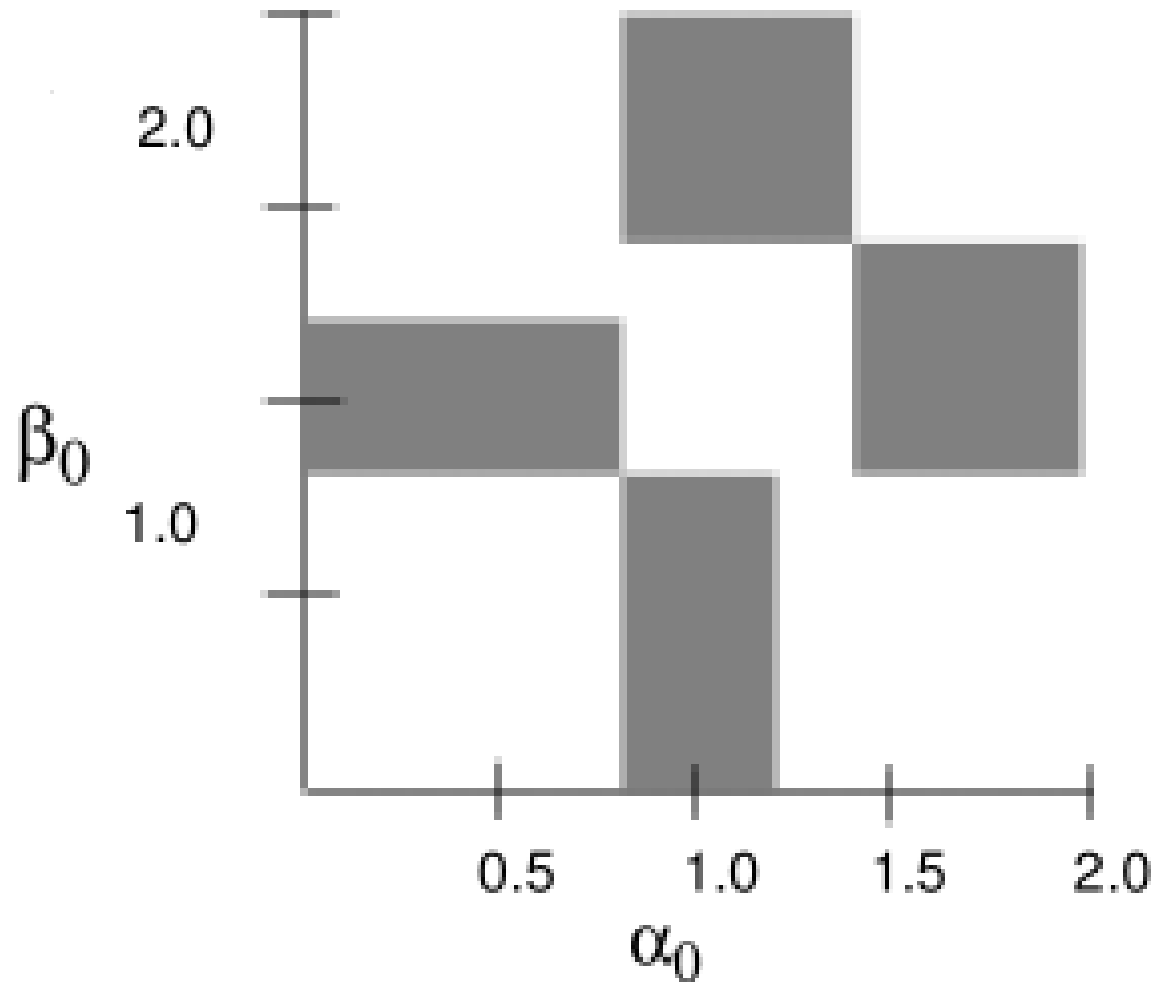
Final outcome as a result of initial aspirations (buildup)



Final outcome as a result of initial aspirations

- Initial aspiration of player A on x -axis; Initial aspiration of player B on y -axis.
- White: convergence to (C, C) ; black: convergence to (D, D) ; grey: periodic or chaotic behaviour.
- $(A_0, B_0) = (C, C)$,
 $\sigma = 0.8, \delta = 0.5, \lambda = 0.5$.

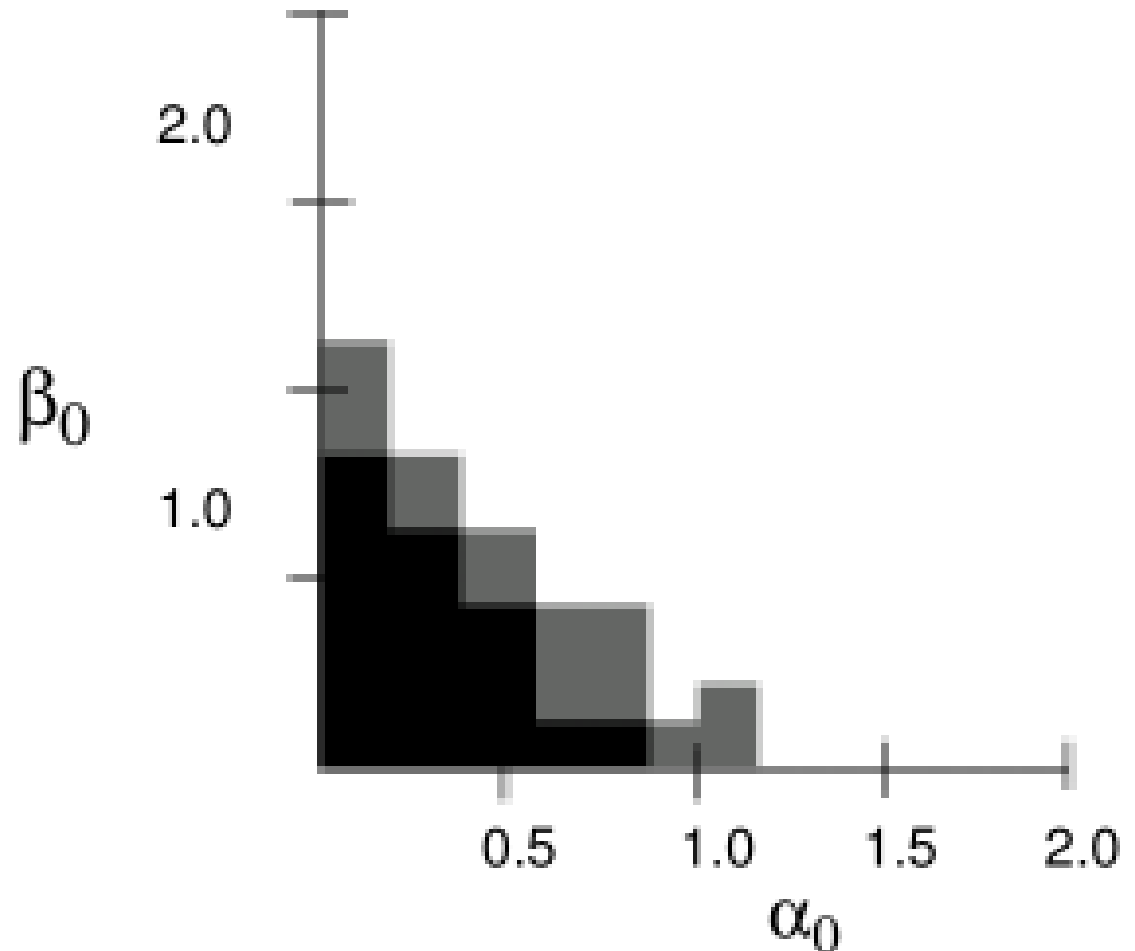
(From: “Satisficing and Learning Cooperation in the Prisoner’s Dilemma”,
Stimpson *et al.*, 2001.)



Final outcome as a result of initial aspirations

- Initial aspiration of player A on x -axis; Initial aspiration of player B on y -axis.
- White: convergence to (C, C) ; black: convergence to (D, D) ; grey: periodic or chaotic behaviour.
- $(A_0, B_0) = (D, C)$,
 $\sigma = 0.6, \delta = 0.5, \lambda = 0.8$.

(From: “Satisficing and Learning Cooperation in the Prisoner’s Dilemma”,
Stimpson *et al.*, 2001.)



Difficult games for satisficing play

Difficult games for satisficing play (RPSc)

setup

step 5 go

☐ On ☐ Off uniform-initial-aspiration

for uniform initial aspiration

resolution 2

patch-multiplicity 1

for predefined initial aspiration

number-of-profiles 500

initial-aspiration-A 9.0

initial-aspiration-B 9.0

other

persistence-rate 0.90

☐ On ☐ Off restart-after-conv

☐ On ☐ Off force-switch

(0,0)

ticks: 362 3D

(10, 10)

☐ On ☐ Off rand-payoffs ☐ On ☐ Off int-payoffs

Aa	aA_	Ab	bA_	Ad	dA_
5	5	8	2	2	8
Ba	aB_	Bb	bB_	Bd	dB_
2	8	5	5	8	2
Da	aD_	Db	bD_	Dd	dD_
8	2	2	8	5	5

Actions row: A, B, D. Actions column: a, b, d.

nr-of-actions 3 perturb 0.0

☐ On ☐ Off display-profile-visits RPSc Curve

☐ On ☐ Off pens-down PD Shapley

☐ On ☐ Off draw-crosshairs sigma 2.5

☐ On ☐ Off coloured? delta 0.5

Difficult games for satisficing play (Shapley)

setup

step

go

☐ On ☐ Off uniform-initial-aspiration

for uniform initial aspiration

resolution 2

patch-multiplicity 1

for predefined initial aspiration

number-of-profiles 500

initial-aspiration-A 9.0

initial-aspiration-B 9.0

other

persistence-rate 0.90

☐ On ☐ Off restart-after-conv

☐ On ☐ Off force-switch

(0,0)

ticks: 224

(10, 10)

☐ On ☐ Off rand-payoffs ☐ On ☐ Off int-payoffs

Aa	aA_	Ab	bA_	Ad	dA_
2	2	7	2	2	7
Ba	aB_	Bb	bB_	Bd	dB_
2	7	2	2	7	2
Da	aD_	Db	bD_	Dd	dD_
7	2	2	7	2	2

Actions row: A, B, D. Actions column: a, b, d.

nr-of-actions 3 perturb 0.0

☐ On ☐ Off display-profile-visits RPS Curve

☐ On ☐ Off pens-down PD Shapley

☐ On ☐ Off draw-crosshairs sigma 2.5

☐ On ☐ Off coloured? delta 0.5

Difficult games for satisficing play (Curve)

setup X

step S go ▶

☐ On ☐ Off uniform-initial-aspiration

for uniform initial aspiration

resolution 2

patch-multiplicity 1

for predefined initial aspiration

number-of-profiles 500

initial-aspiration-A 9.0

initial-aspiration-B 9.0

other

persistence-rate 0.90

☐ On ☐ Off restart-after-conv

☐ On ☐ Off force-switch (0,0)

ticks: 179 3D

(10, 10) ☐ On ☐ Off rand-payoffs ☐ On ☐ Off int-payoffs

Aa	aA_	Ab	bA_	Ad	dA_
9	0.29	1.04	2.47	3.8	0.68
Ba	aB_	Bb	bB_	Bd	dB_
2.47	1.04	1.61	1.61	5.85	0.44
Da	aD_	Db	bD_	Dd	dD_
0.68	3.8	0.44	5.85	0.29	9

Actions row: A, B, D. Actions column: a, b, d.

nr-of-actions 3 perturb 0.0

☐ On ☐ Off display-profile-visits

☐ On ☐ Off pens-down

☐ On ☐ Off draw-crosshairs

☐ On ☐ Off coloured?

RPSc

PD

sigma 2.5

delta 0.5

Curve

Shapley

Regret matching as a form of satisficing play

Regret matching as a form of satisficing play

Regret matching as a form of satisficing play

- Regret matching can be cast in a reinforcement rule with an aspiration level \bar{u}^t (cf. Strategic Learning, H. Peyton Young, Ch. 2, p. 22).

Regret matching as a form of satisficing play

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Result: 100%
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Gradient dynamics:

- Like fictitious play, players model (or assess) each other through mixed strategies.
- Strategies are not played, only maintained.
- Due to **CKR** (common knowledge of rationality, cf. Hargreaves Heap & Varoufakis, 2004), all models of mixed strategies are correct. (I.e., $q^{-i} = s^{-i}$, for all i .)
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