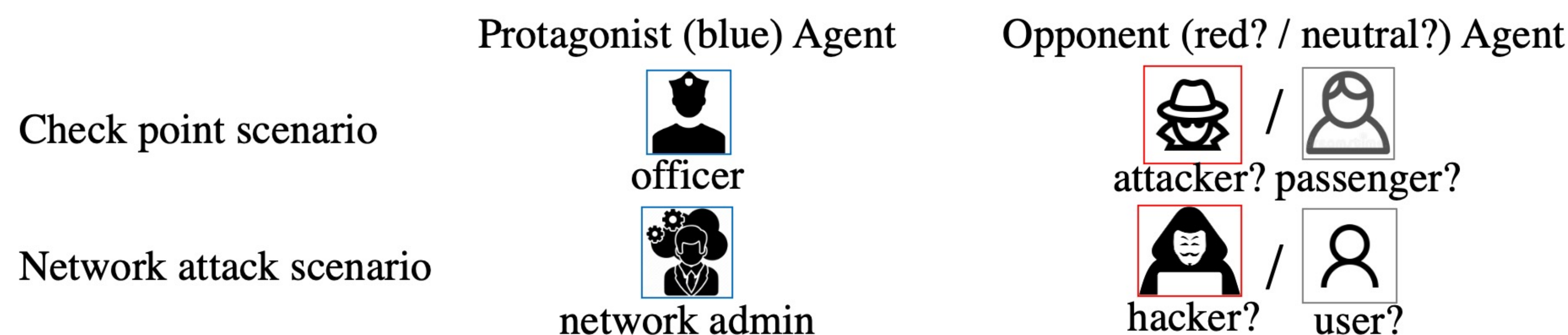


Robust Opponent Modeling via Adversarial Ensemble Reinforcement Learning with Uncertain Opponent Types

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Motivating Examples



- Protagonist agent must infer opponent type to make optimal decision
- Making wrong decision leads to catastrophic consequences

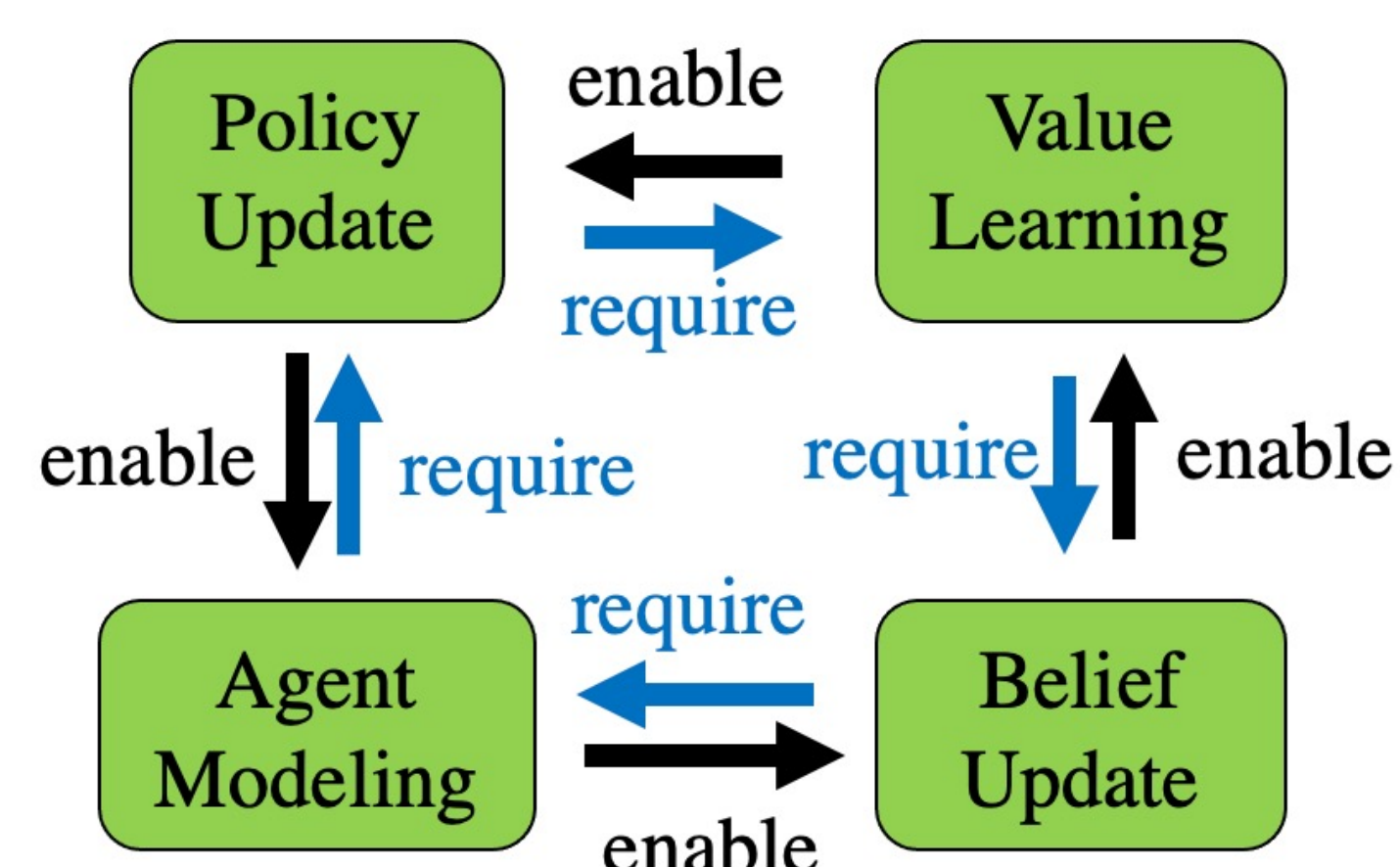
Problem Statement & Formulation

- We are interested in multiagent scenarios decision-making problem **with uncertain opponent types** → critical information for making right decision
- Decision-making framework: Bayesian Game

$$\langle \mathcal{I}, \langle \mathcal{S}, \mathcal{H} \rangle, \{b^0\}, \{\mathcal{A}_i\}, \{\mathcal{O}_i\}, \mathcal{P}, \{R_i\} \rangle$$
 - \mathcal{I} : Information state space
 - $\langle \mathcal{S}, \mathcal{H} \rangle$: Joint space of state and **agent type**
 - $\{b^0\}$: Initial belief over agent type
 - $\{\mathcal{A}_i\}$: Joint action space
 - $\{\mathcal{O}_i\}$: Joint observation space
 - \mathcal{P} : State transition probability
 - $\{R_i\}$: Reward function, depends on **both state and agent type**

- Objective: $V^\pi(b_0) = \sum_{t=0}^{\infty} \gamma^t \mathbb{E}_{s^t \sim p_0(s^t, h^t), a^t \sim \pi(b^t)} [r(s^t, a^t, h^t)]$
- Subject to: $b^{t+1} = \text{Belief Update}(b^t, o^t)$

Challenges



- Coupled** belief & policy update
- Information asymmetry**: red knows blue, blue does not know red → Incentive for red to deceive → Difficult to model

Related works

- Plan recognition [1; 2]
 - Type inference using a pre-defined set of agent models
 - Limitation: **Inaccurate modeling** → biased belief
- (Planning-based) Multiagent reasoning
 - Game-theoretic agent modeling, Bayesian-Nash Equilibrium
 - Limitation: **Poor scalability**, feasibility restricted to matrix games [3], two step games [4]

Our approaches

- Game-theoretic opponent modeling** based on MARL
 - Simultaneously model both agents
 - Capture strategic interaction** between agents
 - Improve modeling accuracy, better scalability
- Diversity-driven **ensemble opponent modeling**
 - Ensemble training

$$J(\pi_i) = \mathbb{E}_{k \sim \text{unif}(1, K)} \left[\sum_{t=0}^{\infty} \gamma^t r_i(b_i, a) \right]$$

$$a_i \sim \pi_i(b_i), a_{-i} \sim \pi_{-i}^{(k)}$$
 - Diversity-driven evolutionary optimization
 - Improved robustness against adversary
- Exact **belief update & belief-space reward**

$$b_i^t \propto \mathbb{E}_{a^t \sim \pi(\bar{o}|h)} [\mathcal{P}^O(o_i^t | a^t, s^t)] \int p(s^t | s^{t-1}, h^t) b_i^{t-1} ds^{t-1}$$

Agent Model Observation Prob. State Transition

 - Lower variance → Stable training
- Contribution: Effective framework for planning under opponent type uncertainty

Results

Q2: Does belief update/belief-space reward help learning? Q3: Is game-theoretic opponent modeling necessary?

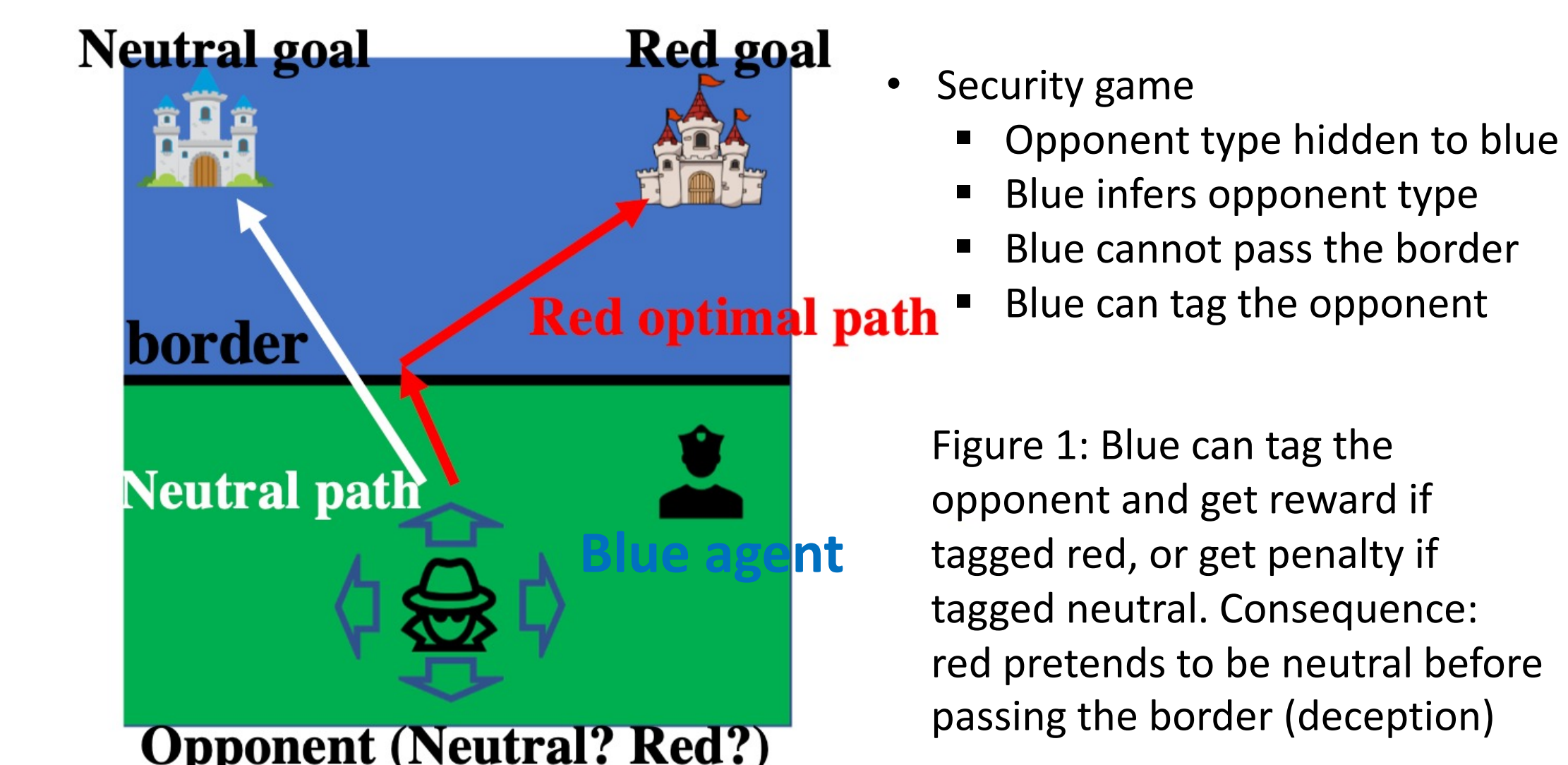
Learning setting	Protagonist(Blue) reward	Adversary(Red) reward
belief-space policy, with ensemble	-14.4±1.49	-83.0±17.0
RNN policy, with ensemble	-17.7±1.9	-66.2±13.8
belief-space policy, w/o ensemble	-16.5±1.1	-58.6±24.9
RNN policy, w/o EO & CE	-16.8±3.1	-49.4±6.6

Table 1: Comparison between belief space policy and recurrent policy. Belief-space policy achieves higher blue reward and lower red reward, which is consistent across settings. This indicates that belief-space reward indeed helps learning stronger blue policy.

Conclusions

- We proposed an effective framework for planning under opponent type uncertainty that
 - Outperforms single-agent modeling
 - Achieves high type inference accuracy
 - Robust to previously unseen adversaries

Experiment



Results

Q1: Is ensemble training necessary?

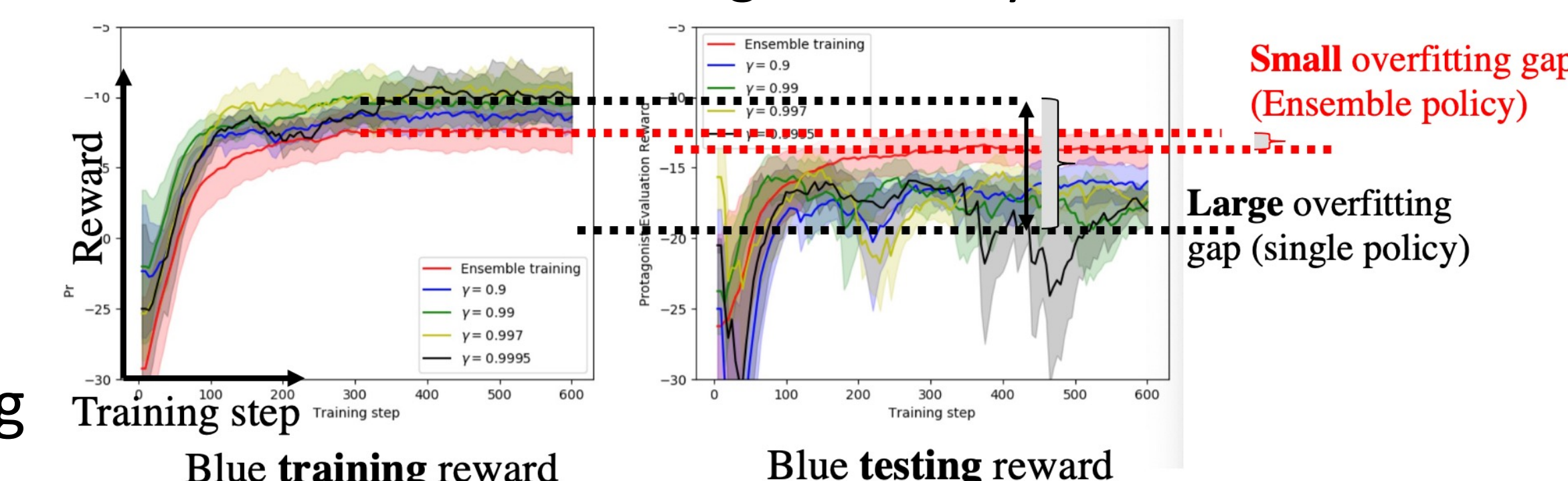


Figure 2: Ensemble training significantly reduces the generalization gap between training and testing.

Metrics/Approach	MDP Agent-Single	Game theoretic-Single	Game theoretic-Ensemble
Precision t=10	0.57	0.56	0.82 ↑0.26
Precision t=20	0.60	0.59	0.89 ↑0.30
Recall t=10	0.12	0.34	0.68 ↑0.34
Recall t=20	0.06	0.26	0.74 ↑0.48
Protagonist (blue) reward	-19.44	-17.55	-14.4
Adversary (red) reward	-50.48	-58.19	-83.0

Table 2: Precision and recall of opponent type inference. The recall of MDP agent model is quite low. Game-theoretic modeling with single policy improves the recall, but it is still not high enough, need ensemble to avoid overfitting.

References

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- [3] Huang, Linan, and Quanyan Zhu. "Dynamic bayesian games for adversarial and defensive cyber deception." Autonomous cyber deception. Springer, Cham, 2019. 75-97.
- [4] Nguyen, Thanh H., et al. "Deception in finitely repeated security games." Proceedings of the AAAI Conference on Artificial Intelligence. Vol. 33. No. 01. 2019.