

Dynamics on Games: Simulation-Based Techniques and Applications to Routing

Benjamin Monmege (Aix-Marseille Université, France)

Thomas Brihaye Marion Hallet Bruno Quoitin (Mons, Belgium)

Gilles Geeraerts (Université libre de Bruxelles, Belgium)

Séminaire de l'équipe MOVE

Octobre 2020

Slides partly borrowed from Thomas Brihaye and Marion Hallet

Work published at FSTTCS 2019

Two points of view on the prisoner dilemma

Two suspects are arrested by the police. The police, having separated both prisoners, visit each of them to offer the same deal.

- *If one testifies (**Defects**) for the prosecution against the other and the other remains silent (**Cooperate**), the betrayer goes **free** and the silent accomplice receives the full **10**-years sentence.*
- *If both remain silent, both are sentenced to only **3**-years in jail.*
- *If each betrays the other, each receives a **5**-years sentence.*

How should the prisoners act?

The prisoner dilemma - the (matrix) game

The matrix associated with the prisoner dilemma:

	C	D
C	(-3, -3)	(-10, 0)
D	(0, -10)	(-5, -5)

The prisoner dilemma - the (matrix) game

The matrix associated with the prisoner dilemma:

	C	D
C	(-3, -3)	(-10, 0)
D	(0, -10)	(-5, -5)

Equivalently (since only the relative order of payoffs matters):

	C	D
C	(3, 3)	(1, 4)
D	(4, 1)	(2, 2)

The first point of view: strategic games

	C	D
C	(3, 3)	(1, 4)
D	(4, 1)	(2, 2)

Rules of the game

- The game is played only once by two players
- The players choose simultaneously their actions (no communication)
- Each player receives his payoff depending of all the chosen actions
- The goal of each player is to maximise his own payoff

The first point of view: strategic games

	C	D
C	(3, 3)	(1, 4)
D	(4, 1)	(2, 2)

Rules of the game

- The game is played only once by two players
- The players choose simultaneously their actions (no communication)
- Each player receives his payoff depending of all the chosen actions
- The goal of each player is to maximise his own payoff

Hypotheses made in strategic games

- The players are **intelligent** (*i.e. they reason perfectly and quickly*)
- The players are **rational** (*i.e. they want to maximise their payoff*)
- The players are **selfish** (*i.e. they only care for their own payoff*)

The first point of view: strategic games

	C	D	
C	(3, 3)	(1, 4)	(D, D) is the only rational choice!
D	(4, 1)	(2, 2)	

Rules of the game

- The game is played only once by two players
- The players choose simultaneously their actions (no communication)
- Each player receives his payoff depending of all the chosen actions
- The goal of each player is to maximise his own payoff

Hypotheses made in strategic games

- The players are **intelligent** (*i.e. they reason perfectly and quickly*)
- The players are **rational** (*i.e. they want to maximise their payoff*)
- The players are **selfish** (*i.e. they only care for their own payoff*)

The second point of view: evolutionary games

	C	D
C	(3, 3)	(1, 4)
D	(4, 1)	(2, 2)

The second point of view: evolutionary games

	C	D
C	(3, 3)	(1, 4)
D	(4, 1)	(2, 2)

Rules of the game

- We have a **large** population of individuals
- Individuals are repeatedly drawn at random to play the above game
- The payoffs are supposed to represent the gain in biological fitness or reproductive value

The second point of view: evolutionary games

	C	D
C	(3, 3)	(1, 4)
D	(4, 1)	(2, 2)

Rules of the game

- We have a **large** population of individuals
- Individuals are repeatedly drawn at random to play the above game
- The payoffs are supposed to represent the gain in biological fitness or reproductive value

Hypotheses made in evolutionary games

- Each individual is **genetically programmed** to play either C or D
- The individuals are no more **intelligent**, nor **rational**, nor **selfish**

The second point of view: evolutionary games

	C	D
C	(3, 3)	(1, 4)
D	(4, 1)	(2, 2)

The strategy **D** is evolutionary stable, facing an invasion of the mutant strategy **C**.

Rules of the game

- We have a **large** population of individuals
- Individuals are repeatedly drawn at random to play the above game
- The payoffs are supposed to represent the gain in biological fitness or reproductive value

Hypotheses made in evolutionary games

- Each individual is **genetically programmed** to play either **C** or **D**
- The individuals are no more **intelligent**, nor **rational**, nor **selfish**

Outline

- 1 A brief review of strategic games
 - Nash equilibrium et al
 - Symmetric two-player games
- 2 Evolutionary game theory
 - Evolutionary Stable Strategy
 - The Replicator Dynamics
 - Other Selections Dynamics
- 3 Games played on graphs
 - Two examples of dynamics
 - Relations that maintain termination
 - More realistic conditions
 - Application to interdomain routing

Strategic games

Definition

A *strategic game* G is a triple $(N, (A_i)_{i \in N}, (P_i)_{i \in N})$ where:

- N is the **finite** and **non empty** set of players,
- A_i is the **non empty** set of actions of player i ,
- $P_i : A_1 \times \cdots \times A_N \rightarrow \mathbb{R}$ is the **payoff function** of player i .

	C	D
C	(3, 3)	(1, 4)
D	(4, 1)	(2, 2)

Nash equilibrium

Nash Equilibrium - Definition

Let (N, A_i, P_i) be a strategic game and $a = (a_i)_{i \in N}$ be a *strategy profile*.

We say that $a = (a_i)_{i \in N}$ is a *Nash equilibrium* iff

$$\forall i \in N \forall b_i \in A_i \quad P_i(b_i, a_{-i}) \leq P_i(a_i, a_{-i})$$

	C	D
C	(3, 3)	(1, 4)
D	(4, 1)	(2, 2)

(D,D) is the unique Nash equilibrium

Do all the finite matrix games have a Nash equilibrium?

Do all the finite matrix games have a Nash equilibrium?

No: matching pennies

		L	R
L	(1, -1)	(-1, 1)	
R	(-1, 1)	(1, -1)	

Mixed strategies

Notations

Given E , we denote $\Delta(E)$ the set of *probability distribution over E* .

Assuming $E = \{e_1, \dots, e_n\}$, we have that:

$$\Delta(E) = \{(p_1, \dots, p_n) \mid p_i \geq 0 \text{ and } p_1 + \dots + p_n = 1\}.$$

Mixed strategies

Notations

Given E , we denote $\Delta(E)$ the set of *probability distribution over E* .

Assuming $E = \{e_1, \dots, e_n\}$, we have that:

$$\Delta(E) = \{(p_1, \dots, p_n) \mid p_i \geq 0 \text{ and } p_1 + \dots + p_n = 1\}.$$

Mixed strategy

If A_i are strategies of player i , $\Delta(A_i)$ is his set of **mixed strategies**.

Expected payoff

Given $(N, (A_i)_i, (P_i)_i)$. Let $(\sigma_1, \dots, \sigma_n)$ be a mixed strategies profile. The expected payoff of player i is

$$P_i(\sigma_1, \dots, \sigma_n) = \sum_{(a_1, \dots, a_N) \in A_1 \times \dots \times A_N} \underbrace{\left(\prod_{i \in N} \sigma_i(a_i) \right)}_{\text{probability of } (a_1, \dots, a_N)} P_i(a_1, \dots, a_N)$$

Nash equilibria in mixed strategies

	L	R
L	(1, -1)	(-1, 1)
R	(-1, 1)	(1, -1)

The following profile is a *Nash equilibrium in mixed strategies*:

$$\sigma_1 = \begin{cases} \text{L} & \text{with proba } \frac{1}{2} \\ \text{R} & \text{with proba } \frac{1}{2} \end{cases} \quad \text{and} \quad \sigma_2 = \begin{cases} \text{L} & \text{with proba } \frac{1}{2} \\ \text{R} & \text{with proba } \frac{1}{2} \end{cases}$$

whose *expected payoff* is 0.

Nash equilibria in mixed strategies

	L	R
L	(1, -1)	(-1, 1)
R	(-1, 1)	(1, -1)

The following profile is a *Nash equilibrium in mixed strategies*:

$$\sigma_1 = \begin{cases} \text{L} & \text{with proba } \frac{1}{2} \\ \text{R} & \text{with proba } \frac{1}{2} \end{cases} \quad \text{and} \quad \sigma_2 = \begin{cases} \text{L} & \text{with proba } \frac{1}{2} \\ \text{R} & \text{with proba } \frac{1}{2} \end{cases}$$

whose *expected payoff* is 0.

Nash Theorem [1950]

Every finite game admits mixed Nash equilibria.

Symmetric games

	X	Y
X	(α, α)	(γ, δ)
Y	(δ, γ)	(β, β)

Symmetric games

A symmetric game is a game $(N, (A_i)_{i \in N}, (P_i)_{i \in N})$ where:

- $A_1 = A_2 = \dots = A_N$
- $\forall (a_1, \dots, a_N) \in A_1 \times \dots \times A_N, \forall \pi$ permutations, $\forall k$, we have that $P_{\pi(k)}(a_1, \dots, a_N) = P_k(a_{\pi(1)}, \dots, a_{\pi(k)})$

Symmetric games

	X	Y
X	(α, α)	(γ, δ)
Y	(δ, γ)	(β, β)

Symmetric games

A symmetric game is a game $(N, (A_i)_{i \in N}, (P_i)_{i \in N})$ where:

- $A_1 = A_2 = \dots = A_N$
- $\forall (a_1, \dots, a_N) \in A_1 \times \dots \times A_N, \forall \pi$ permutations, $\forall k$, we have that $P_{\pi(k)}(a_1, \dots, a_N) = P_k(a_{\pi(1)}, \dots, a_{\pi(k)})$
- Special case of 2-players: $\forall (a_1, a_2) \in A_1 \times A_2, P_2(a_1, a_2) = P_1(a_2, a_1)$

Symmetric games

	X	Y
X	(α, α)	(γ, δ)
Y	(δ, γ)	(β, β)

Symmetric games

A symmetric game is a game $(N, (A_i)_{i \in N}, (P_i)_{i \in N})$ where:

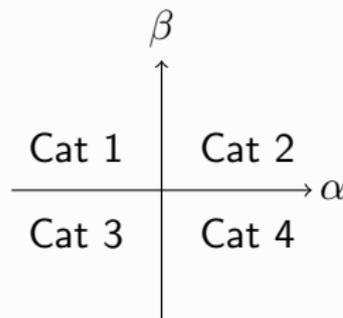
- $A_1 = A_2 = \dots = A_N$
- $\forall (a_1, \dots, a_N) \in A_1 \times \dots \times A_N, \forall \pi$ permutations, $\forall k$, we have that $P_{\pi(k)}(a_1, \dots, a_N) = P_k(a_{\pi(1)}, \dots, a_{\pi(k)})$
- Special case of 2-players: $\forall (a_1, a_2) \in A_1 \times A_2, P_2(a_1, a_2) = P_1(a_2, a_1)$

Symmetric Nash Equilibrium

A Nash equilibrium $(\sigma_1, \dots, \sigma_N)$ is said symmetric when $\sigma_1 = \dots = \sigma_N$.

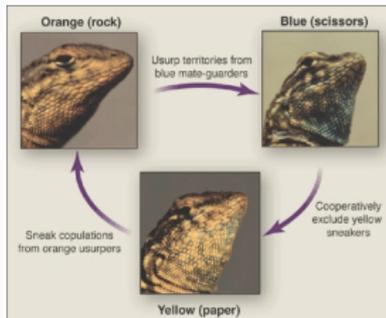
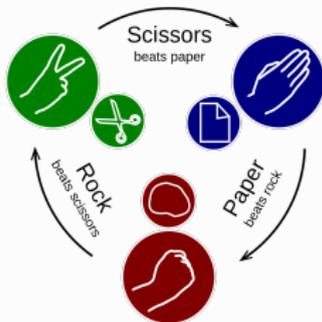
Example 1: 2×2 games - The 4 categories

	X	Y
X	(α, α)	$(0, 0)$
Y	$(0, 0)$	(β, β)



- Cat 1: $\alpha < 0$ et $\beta > 0$. NE = $\{(Y, Y)\}$
- Cat 2: $\alpha, \beta > 0$. NE = $\{(X, X), (Y, Y), (\sigma, \sigma)\}$ with $\sigma = \left(\frac{\beta}{\alpha+\beta}, \frac{\alpha}{\alpha+\beta}\right)$
- Cat 3: $\alpha, \beta < 0$. NE = $\{(X, Y), (Y, X), (\sigma, \sigma)\}$ with $\sigma = \left(\frac{\beta}{\alpha+\beta}, \frac{\alpha}{\alpha+\beta}\right)$
- Cat 4: $\alpha > 0$ et $\beta < 0$. NE = $\{(X, X)\}$

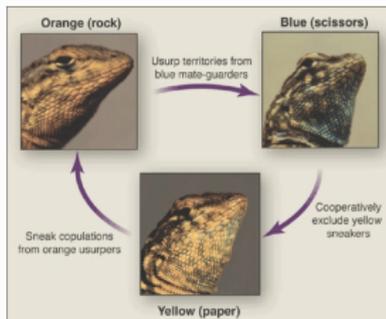
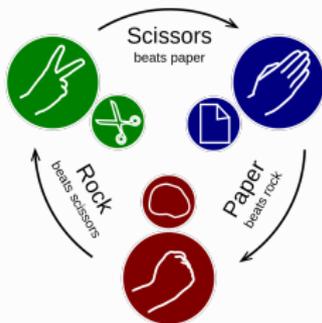
Example 2: The generalised Rock-Scissors-Paper Games



	R	S	P
R	(1, 1)	(2 + a, 0)	(0, 2 + a)
S	(0, 2 + a)	(1, 1)	(2 + a, 0)
P	(2 + a, 0)	(0, 2 + a)	(1, 1)

(The original RPS game is obtained when $a = 0$)

Example 2: The generalised Rock-Scissors-Paper Games



	R	S	P
R	(1, 1)	(2 + a, 0)	(0, 2 + a)
S	(0, 2 + a)	(1, 1)	(2 + a, 0)
P	(2 + a, 0)	(0, 2 + a)	(1, 1)

(The original RPS game is obtained when $a = 0$)

A unique Nash equilibrium (σ, σ, σ) , where $\sigma = (\frac{1}{3}, \frac{1}{3}, \frac{1}{3})$.

Some results on symmetric games

Theorem [Cheng et al, 2004]

Every 2-strategy symmetric game (i.e. $|A_i| = 2$) admits a (pure) Nash equilibrium. *But it might not be symmetric...*

Some results on symmetric games

Theorem [Cheng et al, 2004]

Every 2-strategy symmetric game (i.e. $|A_i| = 2$) admits a (pure) Nash equilibrium. *But it might not be symmetric...*

- no longer true if not “2-strategy”: RPS...

Some results on symmetric games

Theorem [Cheng et al, 2004]

Every 2-strategy symmetric game (i.e. $|A_i| = 2$) admits a (pure) Nash equilibrium. *But it might not be symmetric...*

- no longer true if not “2-strategy”: RPS...
- no longer true if not “symmetric”: Matching pennies

	L	R
L	(1, -1)	(-1, 1)
R	(-1, 1)	(1, -1)

Some results on symmetric games

Theorem [Cheng et al, 2004]

Every 2-strategy symmetric game (i.e. $|A_i| = 2$) admits a (pure) Nash equilibrium. *But it might not be symmetric...*

- no longer true if not “2-strategy”: RPS...
- no longer true if not “symmetric”: Matching pennies

	L	R
L	(1, -1)	(-1, 1)
R	(-1, 1)	(1, -1)

- not necessarily symmetric: anti-coordination game

	X	Y
X	(0, 0)	(1, 1)
Y	(1, 1)	(0, 0)

Outline

- 1 A brief review of strategic games
 - Nash equilibrium et al
 - Symmetric two-player games
- 2 Evolutionary game theory
 - Evolutionary Stable Strategy
 - The Replicator Dynamics
 - Other Selections Dynamics
- 3 Games played on graphs
 - Two examples of dynamics
 - Relations that maintain termination
 - More realistic conditions
 - Application to interdomain routing

Evolutionary game theory

We completely change the point of view !

Rules of the game

- We have a **large** population of individuals.
- Individuals are repeatedly drawn at random to play a symmetric game.
- The payoffs are supposed to represent the gain in biological fitness or reproductive value.

Hypotheses made in evolutionary games

- Each individual is **genitically programmed** to play a strategy.
- The individuals are no more **intelligent**, nor **rational**, nor **selfish**.

Can an existing population resist to the invasion of a mutant ?

Evolutionary Stable Strategy: robustness to mutations

Evolutionary Stable Strategy

We say that σ is an **evolutionary stable strategy (ESS)** if

- (σ, σ) is a Nash equilibrium
- $\forall \sigma' (\neq \sigma) \quad P(\sigma', \sigma) = P(\sigma, \sigma) \implies P(\sigma', \sigma') < P(\sigma, \sigma')$

Thus if (σ, σ) is a **strict** Nash equilibrium, then σ is an ESS.

	A	B		C	D
A	(1, 1)	(1, 1)	C	(1, 1)	(1, 1)
B	(1, 1)	(2, 2)	D	(1, 1)	(0, 0)

- (A,A), (B,B) and (C,C) are Nash equilibria.
- A is not an **ESS**.
- B and C are **ESS**.

Evolutionary Stable Strategy - Alternative definition

- Imagine a population composed of a unique species σ
- A small proportion ϵ of the population mutates to a new species σ'
- The new population is thus $\epsilon\sigma' + (1 - \epsilon)\sigma$

Proposition

A strategy σ is an **ESS** iff $\forall \sigma' (\neq \sigma) \exists \epsilon_0 \in (0, 1) \forall \epsilon \in (0, \epsilon_0)$

$$P(\sigma, \epsilon\sigma' + (1 - \epsilon)\sigma) > P(\sigma', \epsilon\sigma' + (1 - \epsilon)\sigma)$$

Evolutionary Stable Strategy - Alternative definition

- Imagine a population composed of a unique species σ
- A small proportion ϵ of the population mutates to a new species σ'
- The new population is thus $\epsilon\sigma' + (1 - \epsilon)\sigma$

Proposition

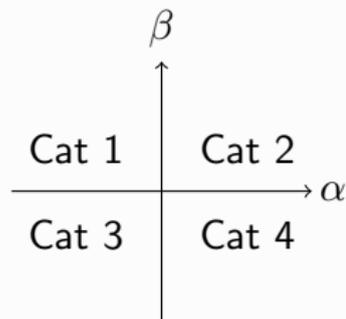
A strategy σ is an **ESS** iff $\forall \sigma' (\neq \sigma) \exists \epsilon_0 \in (0, 1) \forall \epsilon \in (0, \epsilon_0)$

$$P(\sigma, \epsilon\sigma' + (1 - \epsilon)\sigma) > P(\sigma', \epsilon\sigma' + (1 - \epsilon)\sigma)$$

Static concept: it suffices to study the one-shot game

Evolutionary Stable Strategy - 2×2 games

	X	Y
X	(α, α)	$(0, 0)$
Y	$(0, 0)$	(β, β)



Cat 1 : NE = $\{(Y, Y)\}$

ESS = $\{Y\}$

Cat 2 : NE = $\{(X, X), (Y, Y), (\sigma, \sigma)\}$

ESS = $\{X, Y\}$

Cat 3 : NE = $\{(X, Y), (Y, X), (\sigma, \sigma)\}$

ESS = $\{\sigma\}$

Cat 4 : NE = $\{(X, X)\}$

ESS = $\{X\}$

The evolution of a population - intuitively

Population composed of several species

Variation of popu. the species = Popu. of the species \times Advantage of the species

Advantage of the species = Fitness of the species $-$ Average fitness of all species

The evolution of a population - more formally (1)

- We consider a population where individuals are divided into n species. Individuals of species i are programmed to play the pure strategy a_i .
- We denote by $p_i(t)$ the number of individuals of species i at time t .
- The **total population at time t** is given by

$$p(t) = p_1(t) + \cdots + p_n(t)$$

- The **population state at time t** is given by

$$\sigma(t) = (\sigma_1(t), \dots, \sigma_n(t)) \quad \text{where} \quad \sigma_i(t) = \frac{p_i(t)}{p(t)}$$

The evolution of a population - more formally (2)

The evolution of the state of the population is given by:

The replicator dynamics (RD)

$$\frac{d}{dt}\sigma_i(t) = (P(a_i, \sigma(t)) - P(\sigma(t), \sigma(t))) \cdot \sigma_i(t)$$

Theorem

Given any initial condition $\sigma(0) \in \Delta(A)$, the above system of differential equations always admits a unique solution.

The replicator dynamics - 2×2 games

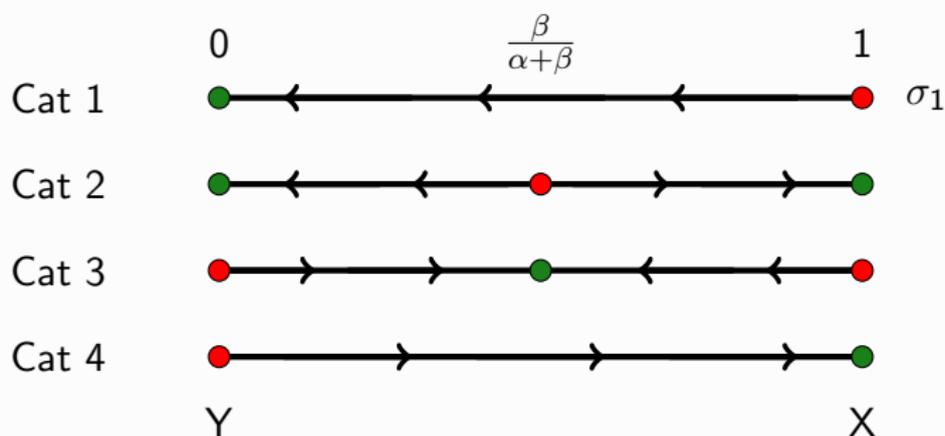
	X	Y
X	(α, α)	(0, 0)
Y	(0, 0)	(β, β)

Cat 1		Cat 2
Cat 3		Cat 4

$$\begin{cases} \frac{d}{dt}\sigma_1(t) = (\alpha\sigma_1(t) - \beta\sigma_2(t)) \cdot \sigma_1(t)\sigma_2(t) \\ \frac{d}{dt}\sigma_2(t) = (\beta\sigma_2(t) - \alpha\sigma_1(t)) \cdot \sigma_1(t)\sigma_2(t) \end{cases}$$

$\Delta(A) = \{(\sigma_1, \sigma_2) \in [0, 1]^2 \mid \sigma_1 + \sigma_2 = 1\} \simeq [0, 1]$, where σ_1 is the proportion of X

The solutions $(\sigma_1(t), 1 - \sigma_1(t))$ of the (RD) behave as follows:



Various concept of stability

Let $f : \mathbb{R}^n \rightarrow \mathbb{R}^n$ be smooth enough and consider:

$$\frac{d}{dt}x(t) = f(x(t)).$$

Let $\varphi : \mathbb{R}^n \times \mathbb{R} \rightarrow \mathbb{R}^n$ be a maximal solution of the above equation.

Let $x_0 \in \mathbb{R}^n$, we say that

- x_0 is a **stationary point** iff $\forall t \in \mathbb{R} \quad \varphi(x_0, t) = x_0$
- x_0 is **Lyapunov stable** iff

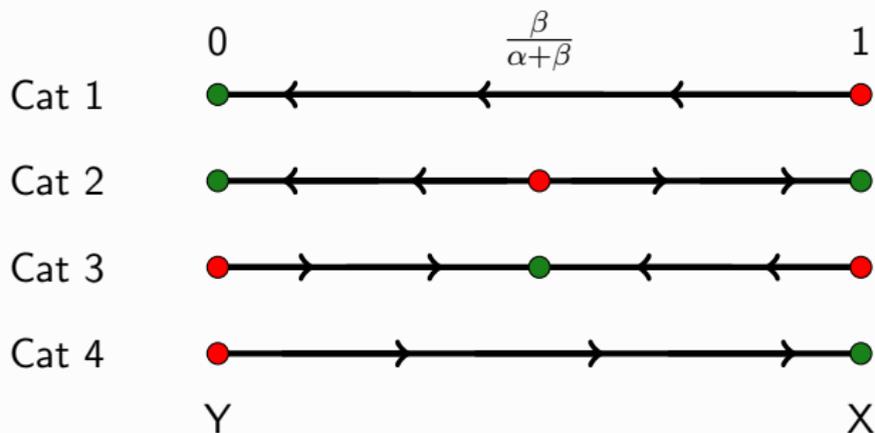
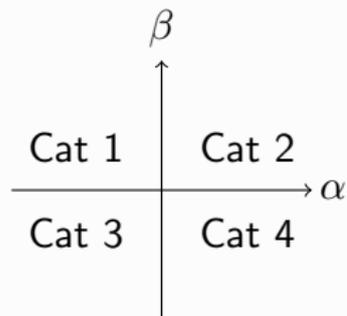
$$\forall U(x_0) \subseteq \mathbb{R}^n \quad \exists V(x_0) \subseteq \mathbb{R}^n \quad \forall x \in V(x_0) \quad \forall t \in \mathbb{R} \quad \varphi(x, t) \in U(x_0)$$

- x_0 is **asymptotically stable** iff x_0 is a Lyapunov stable point and

$$\exists W(x_0) \quad \forall x \in W(x_0) \quad \lim_{t \rightarrow +\infty} \varphi(x, t) = x_0$$

2 × 2 games - Stability

	X	Y
X	(α, α)	$(0, 0)$
Y	$(0, 0)$	(β, β)



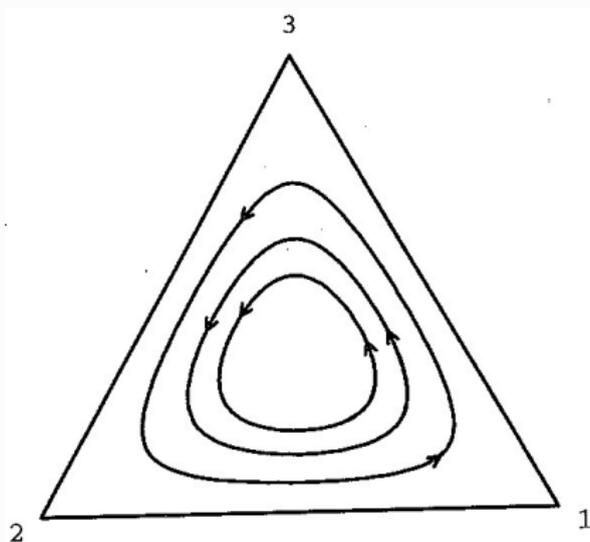
● Asymptotically stable

● Stationary

Rock-Scissors-Paper

$(\frac{1}{3}, \frac{1}{3}, \frac{1}{3})$ is Lyapunov stable but not asymptotically stable.

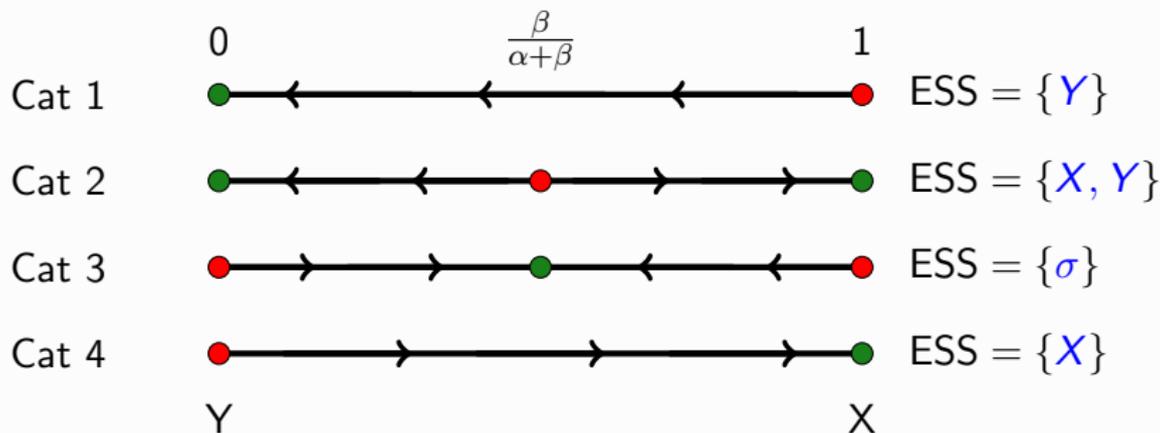
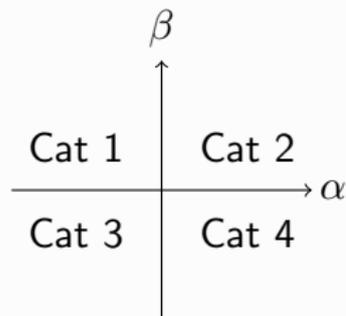
	R	S	P
R	(1, 1)	(2, 0)	(0, 2)
S	(0, 2)	(1, 1)	(2, 0)
P	(2, 0)	(0, 2)	(1, 1)



The picture is taken from *Evolutionary game theory* by J.W. Weibull.

2 × 2 games - RD Vs ESS

	X	Y
X	(α, α)	(0, 0)
Y	(0, 0)	(β, β)



● Asymptotically stable

● Stationary

The generalised Rock-Scissors-Paper Games

$$a = 0$$

$(\frac{1}{3}, \frac{1}{3}, \frac{1}{3})$ is not an ESS

	R	S	P
R	(1, 1)	(2, 0)	(0, 2)
S	(0, 2)	(1, 1)	(2, 0)
P	(2, 0)	(0, 2)	(1, 1)

$$a > 0$$

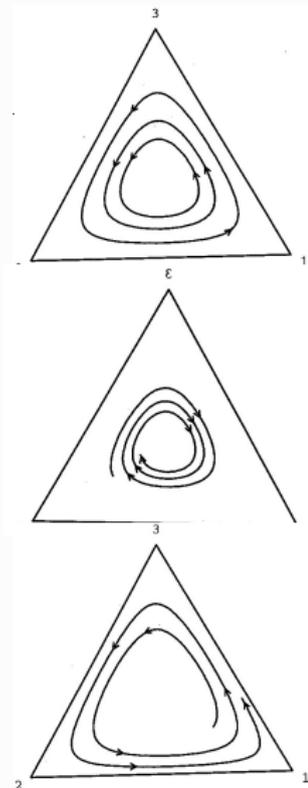
$(\frac{1}{3}, \frac{1}{3}, \frac{1}{3})$ is an ESS

	R	S	P
R	(1, 1)	(3, 0)	(0, 3)
S	(0, 3)	(1, 1)	(3, 0)
P	(3, 0)	(0, 3)	(1, 1)

$$a < 0$$

$(\frac{1}{3}, \frac{1}{3}, \frac{1}{3})$ is not an ESS

	R	S	P
R	(1, 1)	(1, 0)	(0, 1)
S	(0, 1)	(1, 1)	(1, 0)
P	(1, 0)	(0, 1)	(1, 1)



The pictures are taken from *Evolutionary game theory* by J.W. Weibull.

Results

There are several results relating various notions of “static” stability:

- Nash equilibrium,
- Evolutionary Stable Strategy,
- Neutrally Stable Strategy...

with various notions of “dynamic” stability:

- stationary points,
- Lyapunov stable points,
- asymptotically stable point ...

Theorems

- If $\sigma \in \Delta$ is Lyapunov stable, then σ is a NE.
- If $\sigma \in \Delta$ is an ESS, then σ is asymptotically stable.

An alternative dynamics

Replicator dynamics

Variation of popu. the species = Popu. of the species \times Advantage of the species

Advantage of the species = Fitness of the species $-$ Average fitness of all species

An alternative dynamics

Replicator dynamics

Variation of popu. the species = Popu. of the species \times Advantage of the species

Advantage of the species = Fitness of the species – Average fitness of all species

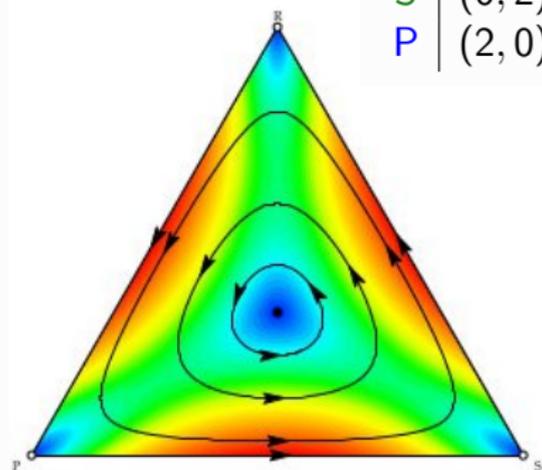
Alternative hypothesis: offspring react **smartly** to the mixture of past strategies played by the opponents, by playing a **best-reply strategy** to this mixture

Best-reply dynamics

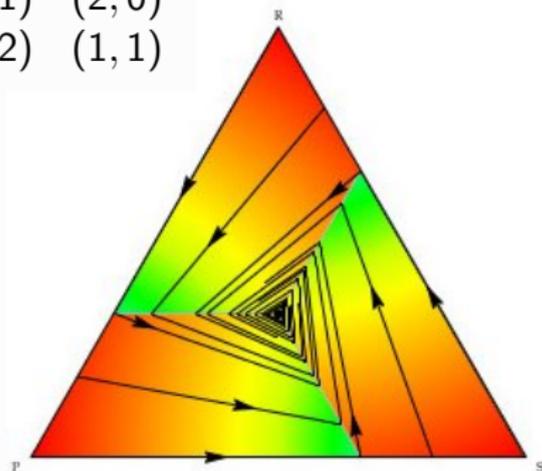
Variation of Strategy Mixture = Best-Reply Strategy – Current Strategy Mixture

Replicator Vs Best-reply

	R	S	P
R	(1, 1)	(2, 0)	(0, 2)
S	(0, 2)	(1, 1)	(2, 0)
P	(2, 0)	(0, 2)	(1, 1)



Replicator dynamics



Best-reply dynamics

Pictures taken from *Evolutionary game theory* by W. H. Sandholm

Other dynamics

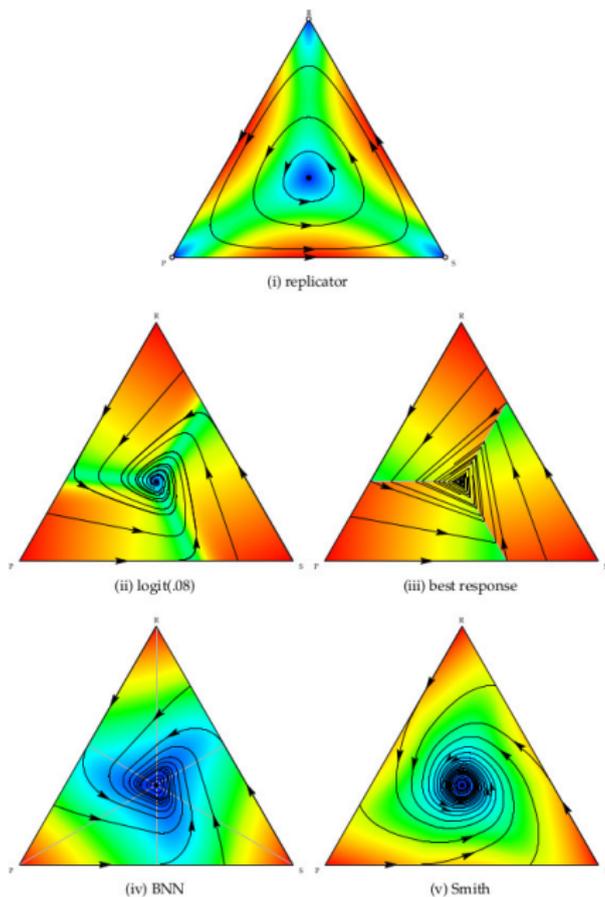


Figure 1: Five basic deterministic dynamics in standard Rock-Paper-Scissors. Colors represent speeds: red

Static vs dynamic approach

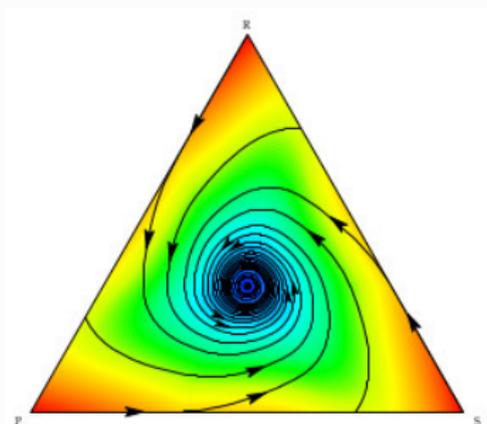
Static approach

Dynamic approach

Equilibria



Stable Points



Picture taken from *Evolutionary game theory* by W. H. Sandholm

Static vs dynamic approach

Static approach

Equilibria



Dynamic approach

Stable Points

If we discover a new game

- Find immediately a good strategy is concretely impossible

Static vs dynamic approach

Static approach

Equilibria



Dynamic approach

Stable Points

If we discover a new game

- Find immediately a good strategy is concretely impossible
- If we play several times, we will improve our strategy

Static vs dynamic approach

Static approach

Equilibria



Dynamic approach

Stable Points

If we discover a new game

- Find immediately a good strategy is concretely impossible
- If we play several times, we will improve our strategy
- With enough different plays, will we eventually stabilize?

Static vs dynamic approach

Static approach

Equilibria



Dynamic approach

Stable Points

If we discover a new game

- Find immediately a good strategy is concretely impossible
- If we play several times, we will improve our strategy
- With enough different plays, will we eventually stabilize?
- If so, will this strategy be a *good* strategy?

Static vs dynamic approach

Static approach

Equilibria



Dynamic approach

Stable Points

If we discover a new game

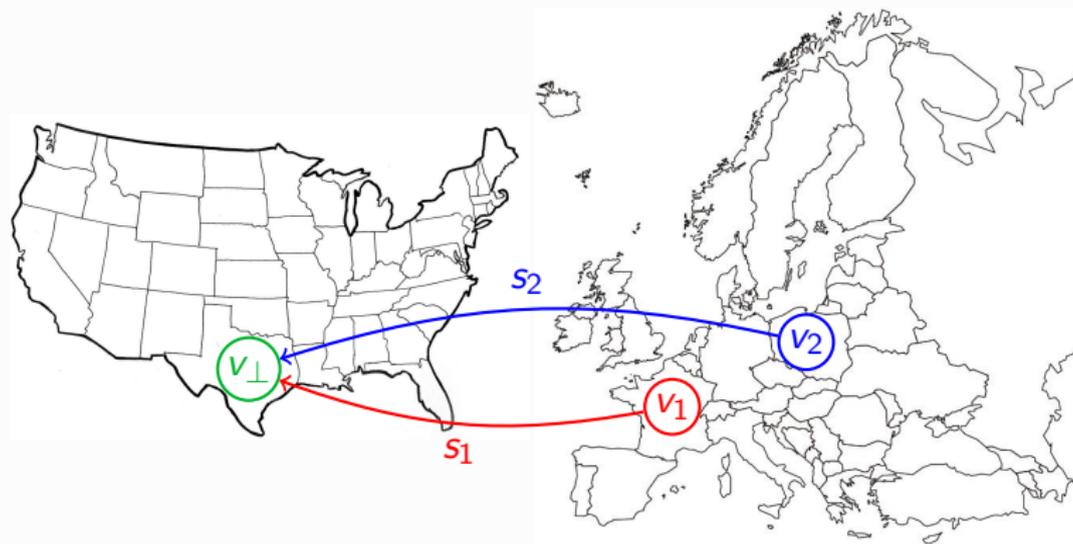
- Find immediately a good strategy is concretely impossible
- If we play several times, we will improve our strategy
- With enough different plays, will we eventually stabilize?
- If so, will this strategy be a *good* strategy?

Our Goal

- Apply this idea of improvement/mutation on games played on graphs
- Prove stabilisation via reduction/minor of games
- Show some links with interdomain routing

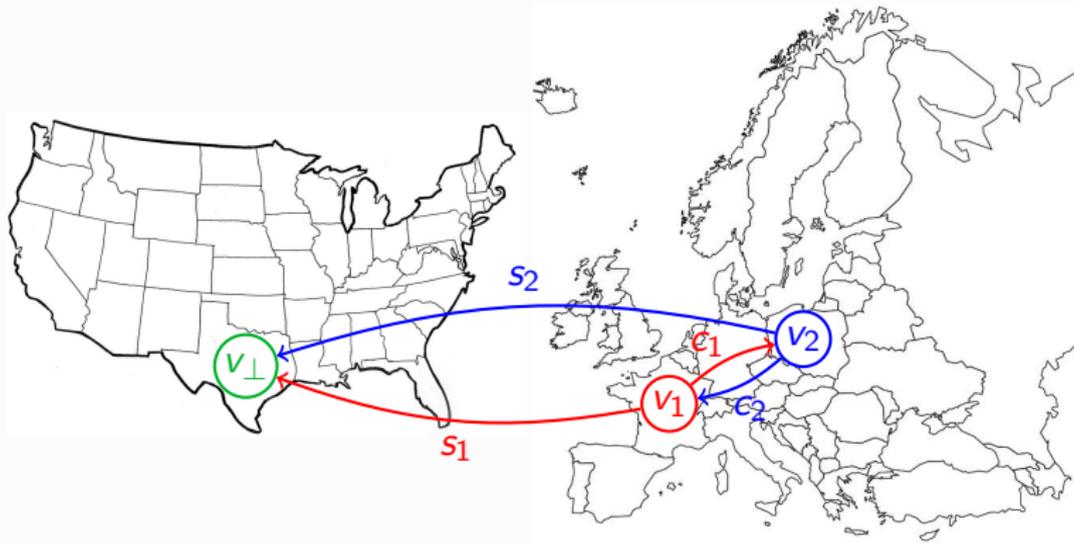
Interdomain routing problem

Two service providers: v_1 and v_2 want to route packets to v_{\perp} .



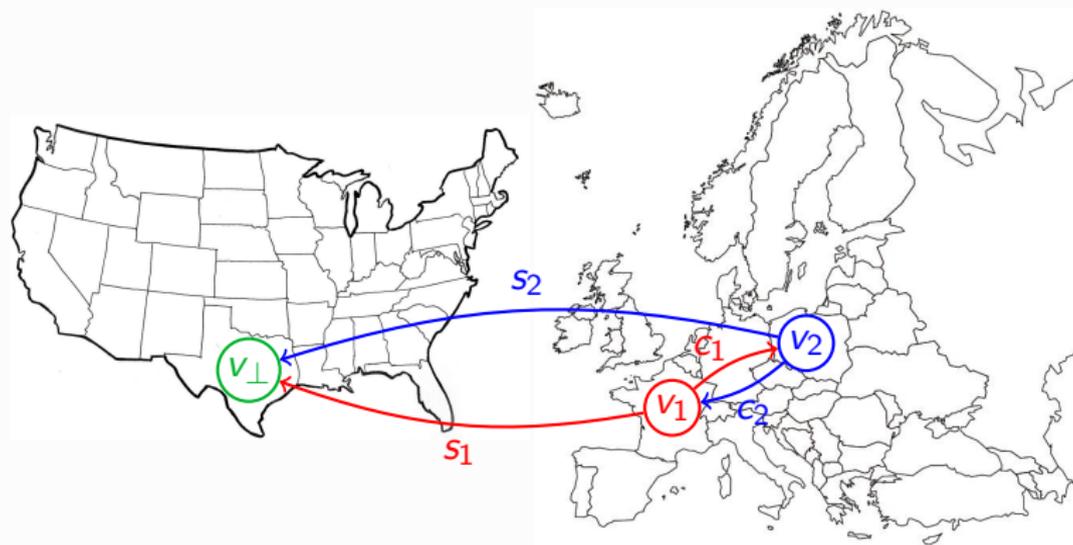
Interdomain routing problem

Two service providers: v_1 and v_2 want to route packets to v_{\perp} .



Interdomain routing problem

Two service providers: v_1 and v_2 want to route packets to v_{\perp} .

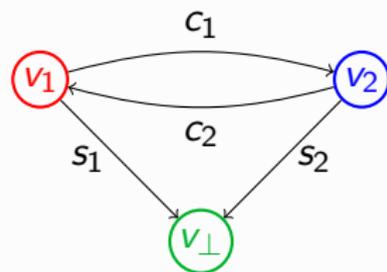


v_1 prefers the route $v_1 v_2 v_{\perp}$ to the route $v_1 v_{\perp}$ (preferred to $(v_1 v_2)^{\omega}$)

v_2 prefers the route $v_2 v_1 v_{\perp}$ to the route $v_2 v_{\perp}$ (preferred to $(v_2 v_1)^{\omega}$)

Interdomain routing problem as a game played on a graph

Two service providers: v_1 and v_2 want to route packets to v_\perp .

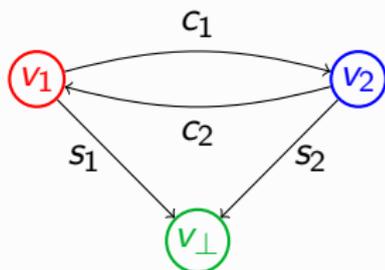


v_1 prefers the route $v_1 v_2 v_\perp$ to the route $v_1 v_\perp$ (preferred to $(v_1 v_2)^\omega$)

v_2 prefers the route $v_2 v_1 v_\perp$ to the route $v_2 v_\perp$ (preferred to $(v_2 v_1)^\omega$)

$$v_1 v_\perp \prec_1 v_1 v_2 v_\perp \quad \text{and} \quad v_2 v_\perp \prec_2 v_2 v_1 v_\perp$$

Games played on a graph – The strategic game approach

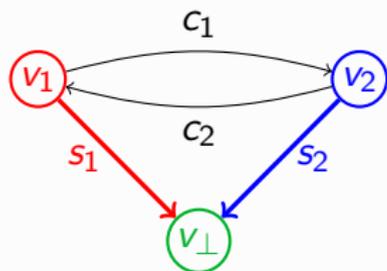


	c_2	s_2
c_1	(0, 0)	(2, 1)
s_1	(1, 2)	(1, 1)

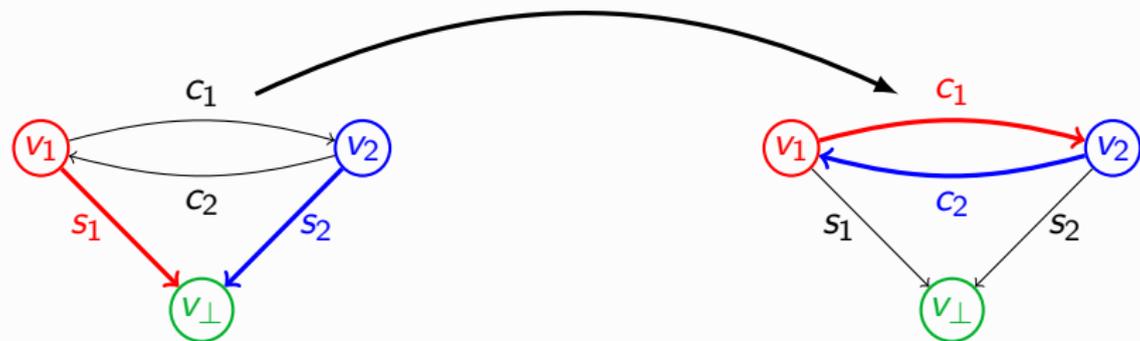
2 Nash equilibria: (c_1, s_2) and (s_1, c_2)

Static vision of the game: players are perfectly informed and supposed to be **intelligent**, **rational** and **selfish**

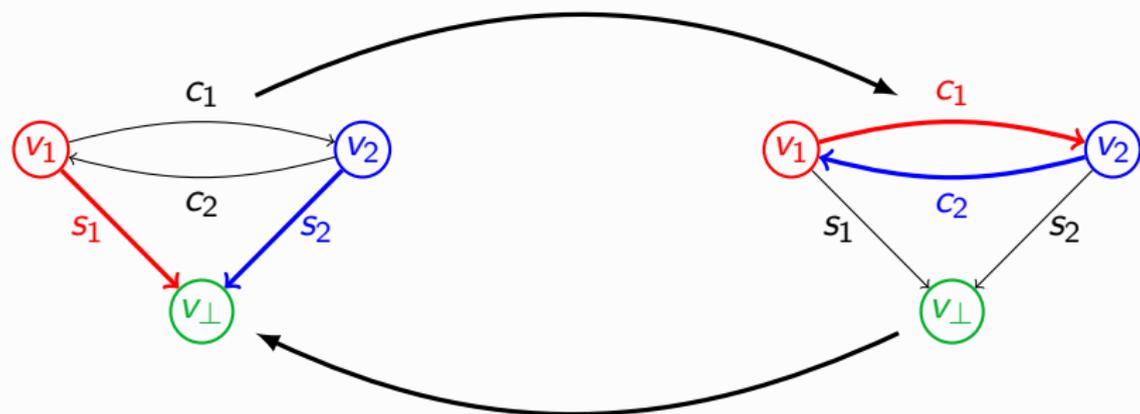
Games played on a graph – The evolutionnary approach



Games played on a graph – The evolutionnary approach

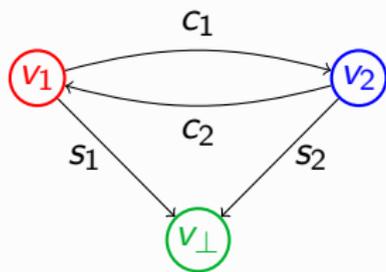


Games played on a graph – The evolutionnary approach

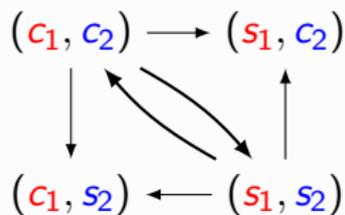


Asynchronous nature of the network could block the packets in an undesirable cycle...

Interdomain routing problem - open problem



The game G



The graph of the dynamics: $G\langle \rightarrow \rangle$

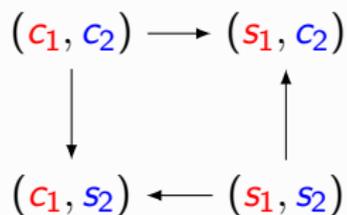
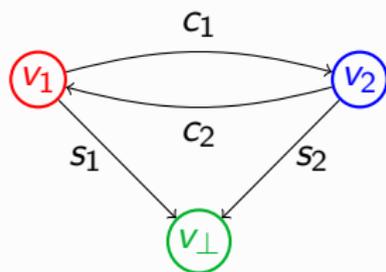
Identify necessary and sufficient conditions on G such that $G\langle \rightarrow \rangle$ has no cycle

Ideally, the conditions should be algorithmically simple, locally testable...

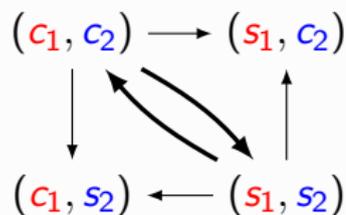
Numerous interesting partial solutions proposed in the literature

Games played on a graph – The evolutionnary approach

Different dynamics



D_1 with no cycle



D_2 with a cycle

Outline

- 1 A brief review of strategic games
 - Nash equilibrium et al
 - Symmetric two-player games
- 2 Evolutionary game theory
 - Evolutionary Stable Strategy
 - The Replicator Dynamics
 - Other Selections Dynamics
- 3 Games played on graphs
 - Two examples of dynamics
 - Relations that maintain termination
 - More realistic conditions
 - Application to interdomain routing

Positional 1-step dynamics $\xrightarrow{P1}$

$$\text{profile}_1 \xrightarrow{P1} \text{profile}_2$$

if:

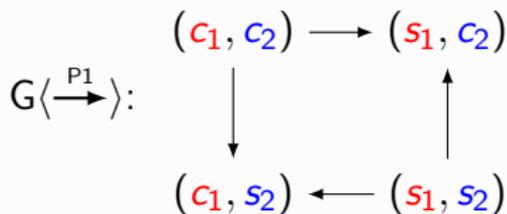
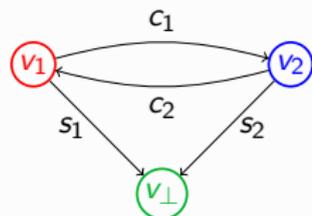
- a single player changes **at a single node**
- this player improves his own outcome

Positional 1-step dynamics $\xrightarrow{P1}$

profile₁ $\xrightarrow{P1}$ profile₂

if:

- a single player changes **at a single node**
- this player improves his own outcome



Positional Concurrent Dynamics \xrightarrow{PC}

$$\text{profile}_1 \xrightarrow{PC} \text{profile}_2$$

if

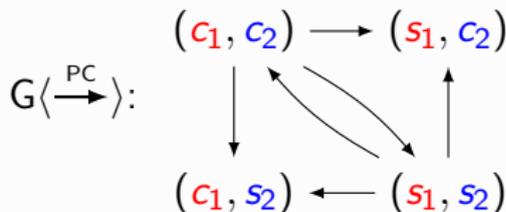
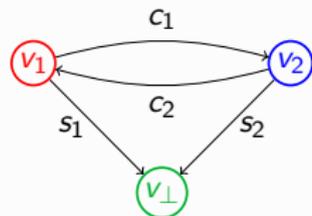
- one or several players change **at a single node**
- all players that change **intend** to improve their outcome
- but synchronous changes may result in worst outcomes...

Positional Concurrent Dynamics \xrightarrow{PC}

$$\text{profile}_1 \xrightarrow{PC} \text{profile}_2$$

if

- one or several players change **at a single node**
- all players that change **intend** to improve their outcome
- but synchronous changes may result in worst outcomes...

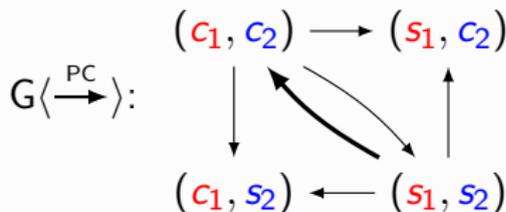
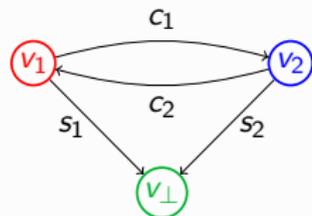


Positional Concurrent Dynamics \xrightarrow{PC}

$$\text{profile}_1 \xrightarrow{PC} \text{profile}_2$$

if

- one or several players change **at a single node**
- all players that change **intend** to improve their outcome
- but synchronous changes may result in worst outcomes...



both players intend to reach their best outcome ($v_1 v_\perp \prec_1 v_1 v_2 v_\perp$ and $v_2 v_\perp \prec_2 v_2 v_1 v_\perp$), even if they do not manage to do it (as the reached outcome is $(v_1 v_2)^\omega$ and $(v_2 v_1)^\omega$)

Questions

What condition G should satisfy to ensure that

$G \langle \rightarrow \rangle$ has no cycles, i.e. dynamics \rightarrow terminates on G ?

Questions

What condition G should satisfy to ensure that

$G\langle\rightarrow\rangle$ has no cycles, i.e. dynamics \rightarrow terminates on G ?

What relations \rightarrow_1 and \rightarrow_2 should satisfy to ensure that

$G\langle\rightarrow_1\rangle$ has no cycles if and only if $G\langle\rightarrow_2\rangle$ has no cycles?

Questions

What condition G should satisfy to ensure that

$G\langle\rightarrow\rangle$ has no cycles, i.e. dynamics \rightarrow terminates on G ?

What relations \rightarrow_1 and \rightarrow_2 should satisfy to ensure that

$G\langle\rightarrow_1\rangle$ has no cycles if and only if $G\langle\rightarrow_2\rangle$ has no cycles?

What should G_1 and G_2 have in common to ensure that

$G_1\langle\rightarrow\rangle$ has no cycles if and only if $G_2\langle\rightarrow\rangle$ has no cycles?

Simulation relation on dynamics graphs

G simulates G' ($G' \sqsubseteq G$) if **all that G' can do, G can do it too.**

$$\forall \text{profile}'_1 \longrightarrow \forall \text{profile}'_2$$

$$\sqcap \mid$$
$$\sqcap \mid$$

$$\forall \text{profile}_1$$

Simulation relation on dynamics graphs

G simulates G' ($G' \sqsubseteq G$) if **all that G' can do, G can do it too.**

$$\forall \text{profile}'_1 \longrightarrow \forall \text{profile}'_2$$

$$\sqcap \quad \sqcap$$

$$\forall \text{profile}_1 \longrightarrow \exists \text{profile}_2$$

Simulation relation on dynamics graphs

G simulates G' ($G' \sqsubseteq G$) if **all that G' can do, G can do it too.**

$$\begin{array}{ccc} \forall \text{profile}'_1 & \longrightarrow & \forall \text{profile}'_2 \\ \sqcap \! \! \! \sqcap & & \sqcap \! \! \! \sqcap \\ \forall \text{profile}_1 & \longrightarrow & \exists \text{profile}_2 \end{array}$$

Folklore

If $G_1 \langle \rightarrow_1 \rangle$ simulates $G_2 \langle \rightarrow_2 \rangle$ and the dynamics \rightarrow_1 terminates on G_1 , then the dynamics \rightarrow_2 terminates on G_2 .

Relation between games

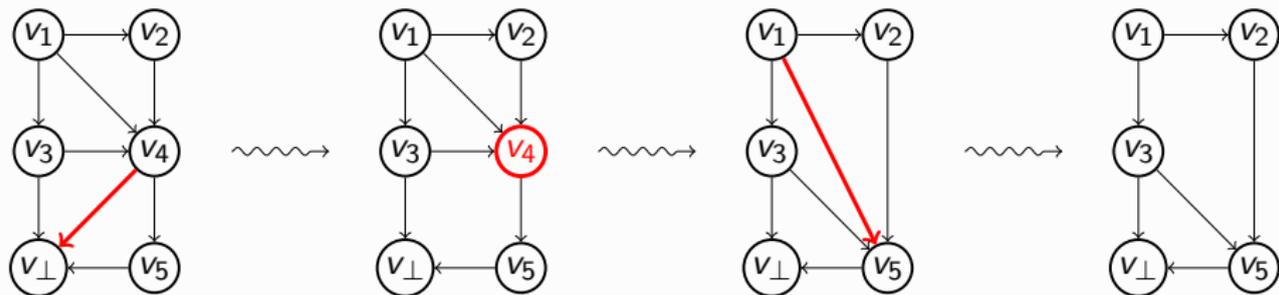
G' is a minor of G if it is obtained by a succession of operations:

- deletion of an edge (and all the corresponding outcomes);
- deletion of an isolated node;
- deletion of a node v with a single edge $v \rightarrow v'$ and no predecessor $u \rightarrow v$ such that $u \rightarrow v'$.

Relation between games

G' is a minor of G if it is obtained by a succession of operations:

- deletion of an edge (and all the corresponding outcomes);
- deletion of an isolated node;
- deletion of a node v with a single edge $v \rightarrow v'$ and no predecessor $u \rightarrow v$ such that $u \rightarrow v'$.



Relation between simulation and minor

Theorem

If G' is a minor of G , then $G \langle \xrightarrow{P1} \rangle$ simulates $G' \langle \xrightarrow{P1} \rangle$. In particular, if $\xrightarrow{P1}$ terminates for G , it terminates for G' too.

Relation between simulation and minor

Theorem

If G' is a minor of G , then $G \langle \xrightarrow{P1} \rangle$ simulates $G' \langle \xrightarrow{P1} \rangle$. In particular, if $\xrightarrow{P1}$ terminates for G , it terminates for G' too.

Theorem

If G' is a minor of G , then $G \langle \xrightarrow{PC} \rangle$ simulates $G' \langle \xrightarrow{PC} \rangle$. In particular, if \xrightarrow{PC} terminates for G , it terminates for G' too.

Remark: $G \langle \xrightarrow{P1} \rangle \sqsubseteq G \langle \xrightarrow{PC} \rangle$

More realistic conditions

Adding fairness

- Termination might be too strong to ask in interdomain routing...
- Every router that wants to change its decision will have the opportunity to do it in the future...
- Study of *fair termination*

More realistic conditions

Adding fairness

- Termination might be too strong to ask in interdomain routing...
- Every router that wants to change its decision will have the opportunity to do it in the future...
- Study of *fair termination*

More realistic dynamics

Consider *best reply* variants $\xrightarrow{\text{bP1}}$ and $\xrightarrow{\text{bPC}}$ of the two dynamics, where each player that modifies its strategy changes in the best possible way

What results?

Previous theorem

If G' is a minor of G , then $G \langle \xrightarrow{PC} \rangle$ simulates $G' \langle \xrightarrow{PC} \rangle$. In particular, if \xrightarrow{PC} terminates for G , it terminates for G' too.

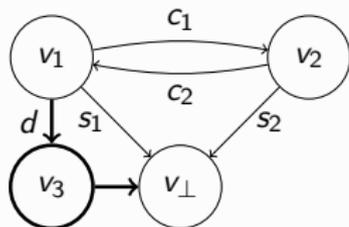
- Becomes false for best reply dynamics $\xrightarrow{bP1}$ and \xrightarrow{bPC} : the best reply dynamics could terminate in G but not in the minor G'

What results?

Previous theorem

If G' is a minor of G , then $G \langle \xrightarrow{\text{PC}} \rangle$ simulates $G' \langle \xrightarrow{\text{PC}} \rangle$. In particular, if $\xrightarrow{\text{PC}}$ terminates for G , it terminates for G' too.

- Becomes false for best reply dynamics $\xrightarrow{\text{bP1}}$ and $\xrightarrow{\text{bPC}}$: the best reply dynamics could terminate in G but not in the minor G'



What results?

Previous theorem

If G' is a minor of G , then $G \langle \xrightarrow{PC} \rangle$ simulates $G' \langle \xrightarrow{PC} \rangle$. In particular, if \xrightarrow{PC} terminates for G , it terminates for G' too.

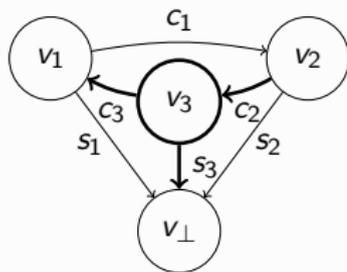
- Becomes false for best reply dynamics $\xrightarrow{bP1}$ and \xrightarrow{bPC} : the best reply dynamics could terminate in G but not in the minor G'
- Does not apply to fair termination: the dynamics could fairly terminate for G (and not *terminate*) but not for G'

What results?

Previous theorem

If G' is a minor of G , then $G \langle \xrightarrow{PC} \rangle$ simulates $G' \langle \xrightarrow{PC} \rangle$. In particular, if \xrightarrow{PC} terminates for G , it terminates for G' too.

- Becomes false for best reply dynamics $\xrightarrow{bP1}$ and \xrightarrow{bPC} : the best reply dynamics could terminate in G but not in the minor G'
- Does not apply to fair termination: the dynamics could fairly terminate for G (and not *terminate*) but not for G'

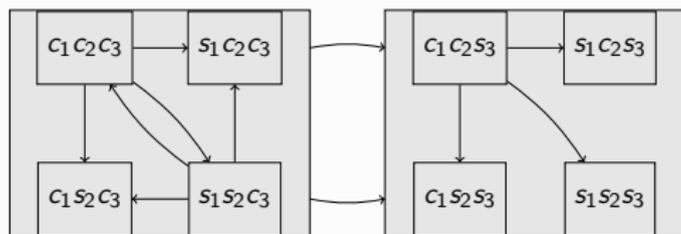
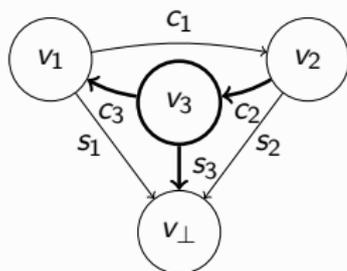


What results?

Previous theorem

If G' is a minor of G , then $G \langle \xrightarrow{PC} \rangle$ simulates $G' \langle \xrightarrow{PC} \rangle$. In particular, if \xrightarrow{PC} terminates for G , it terminates for G' too.

- Becomes false for best reply dynamics $\xrightarrow{bP1}$ and \xrightarrow{bPC} : the best reply dynamics could terminate in G but not in the minor G'
- Does not apply to fair termination: the dynamics could fairly terminate for G (and not *terminate*) but not for G'



What results?

Previous theorem

If G' is a minor of G , then $G \langle \xrightarrow{PC} \rangle$ simulates $G' \langle \xrightarrow{PC} \rangle$. In particular, if \xrightarrow{PC} terminates for G , it terminates for G' too.

- Becomes false for best reply dynamics $\xrightarrow{bP1}$ and \xrightarrow{bPC} : the best reply dynamics could terminate in G but not in the minor G'
- Does not apply to fair termination: the dynamics could fairly terminate for G (and not *terminate*) but not for G'
- The reciprocal does not hold...

What results?

Previous theorem

If G' is a minor of G , then $G \langle \xrightarrow{PC} \rangle$ simulates $G' \langle \xrightarrow{PC} \rangle$. In particular, if \xrightarrow{PC} terminates for G , it terminates for G' too.

- Becomes false for best reply dynamics $\xrightarrow{bP1}$ and \xrightarrow{bPC} : the best reply dynamics could terminate in G but not in the minor G'
- Does not apply to fair termination: the dynamics could fairly terminate for G (and not *terminate*) but not for G'
- The reciprocal does not hold...

Theorem

If G' is a *dominant minor* of G , then $\xrightarrow{bPC} / \xrightarrow{bP1}$ fairly terminates for G if and only if it fairly terminates for G' .

What results?

Previous theorem

If G' is a minor of G , then $G \langle \xrightarrow{PC} \rangle$ simulates $G' \langle \xrightarrow{PC} \rangle$. In particular, if \xrightarrow{PC} terminates for G , it terminates for G' too.

- Becomes false for best reply dynamics $\xrightarrow{bP1}$ and \xrightarrow{bPC} : the best reply dynamics could terminate in G but not in the minor G'
- Does not apply to fair termination: the dynamics could fairly terminate for G (and not *terminate*) but not for G'
- The reciprocal does not hold...

Theorem

If G' is a *dominant minor* of G , then $\xrightarrow{bPC} / \xrightarrow{bP1}$ fairly terminates for G if and only if it fairly terminates for G' .

- Use of simulations that are partially invertible...

Interdomain routing

- Particular case of game with one target for all players (reachability game) and players owning a single node (router)

Theorem [Sami, Shapira, Zohar, 2009]

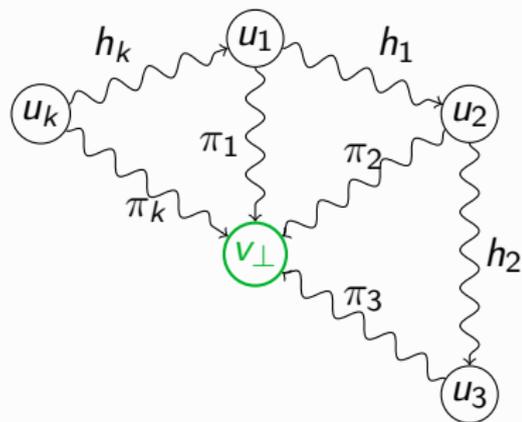
If G is a one-target game for which $\xrightarrow{\text{bPC}}$ fairly terminates, then it has exactly one *equilibrium*.

Interdomain routing

- Particular case of game with one target for all players (reachability game) and players owning a single node (router)

Theorem [Griffin, Shepherd, Wilfong, 2002]

There exists a pattern, called *dispute wheel* such that if G is a one-target game that has no dispute wheels, then $\xrightarrow{\text{bPC}}$ fairly terminates.



$$\forall 1 \leq i \leq k \quad \pi_i \prec_{u_i} h_i \pi_{i+1}$$

Reciprocal?

Theorem

There exists a stronger pattern, called *strong dispute wheel*, such that if \xrightarrow{PC} terminates for G , then G has no strong dispute wheel.

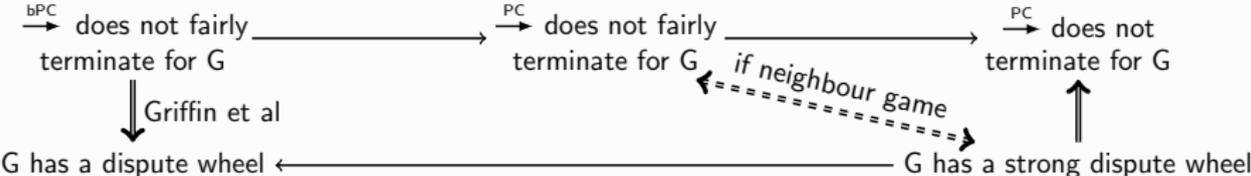
Reciprocal?

Theorem

There exists a stronger pattern, called *strong dispute wheel*, such that if \xrightarrow{PC} terminates for G , then G has no strong dispute wheel.

Theorem

If G satisfies a locality condition on the preferences, then \xrightarrow{PC} fairly terminates for G if and only if G has no strong dispute wheel.



Reciprocal?

Theorem

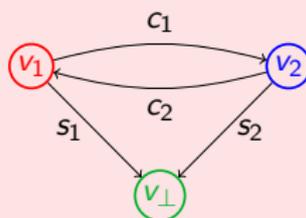
There exists a stronger pattern, called *strong dispute wheel*, such that if \xrightarrow{PC} terminates for G , then G has no strong dispute wheel.

Theorem

If G satisfies a locality condition on the preferences, then \xrightarrow{PC} fairly terminates for G if and only if G has no strong dispute wheel.

Theorem

Finding a strong dispute wheel in G can be tested by searching whether G contains the following game as a minor:



Summary

- Looking for equilibria in dynamics of n -player games
- Different possible dynamics
- Conditions for (fair) termination
- Use of game minors and graph simulations
- In the article, non-positional strategies are also considered

Summary

- Looking for equilibria in dynamics of n -player games
- Different possible dynamics
- Conditions for (fair) termination
- Use of game minors and graph simulations
- In the article, non-positional strategies are also considered

Perspectives

- Still open to find a forbidden pattern/minor for fair termination of $\xrightarrow{\text{bPC}}$ in one-target games
- Consider games with imperfect information: model of malicious router
- A better model of asynchronicity?
- Model fairness using probabilities?

Summary

- Looking for equilibria in dynamics of n -player games
- Different possible dynamics
- Conditions for (fair) termination
- Use of game minors and graph simulations
- In the article, non-positional strategies are also considered

Perspectives

- Still open to find a forbidden pattern/minor for fair termination of $\xrightarrow{\text{bPC}}$ in one-target games
- Consider games with imperfect information: model of malicious router
- A better model of asynchronicity?
- Model fairness using probabilities?

Thank you! Questions?