Reaching Your Goal Optimally by Playing at Random with no Memory

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CONCUR 2020

Motivation : game theory for synthesis





Game theory

Interaction between two antagonistic agents: environment and controller

Classic approach Check the correctness of a system



Code synthesis

Correct by construction: synthesis of controller

Different sorts of games

Qualitative games

Reach or avoid some (sequences of) states

Quantitative games

- Consider quantitative parameters : energy consumption...
- Compare distinct strategies

Different sorts of games

Qualitative games

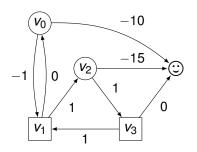
Reach or avoid some (sequences of) states

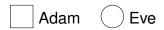
Quantitative games

- Consider quantitative parameters : energy consumption...
- Compare distinct strategies

Shortest-Path games

- Combination of a qualitative with a quantitative objective
- Reach a target with a minimum cost

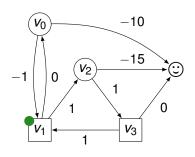




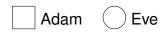
culture target (T)

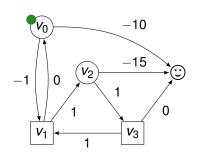




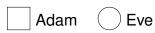


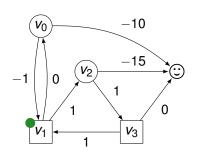
$$\pi = v_1$$



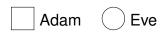


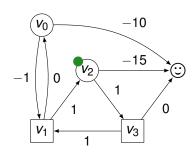
$$\pi = v_1 v_0$$



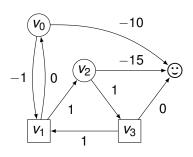


$$\pi = v_1 v_0 v_1$$





$$\pi = v_1 v_0 v_1 v_2$$







Play

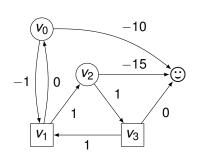
Infinite path or reach the target

$$\pi = (\mathbf{v}_i)_i \in \mathbf{V}^{\omega} \qquad \pi = (\mathbf{v}_i)_i \odot$$

$$\pi = \mathbf{v}_1 \mathbf{v}_0 \mathbf{v}_1 \mathbf{v}_2 \mathbf{v}_3 \odot$$







Play

Infinite path or reach the target

$$\pi = (v_i)_i \in V^{\omega}$$
 $\pi = (v_i)_i \odot$

How to play?

Move a token along an edge

$$\pi = \mathbf{v}_1 \mathbf{v}_0 \mathbf{v}_1 \mathbf{v}_2 \mathbf{v}_3 \odot$$

Shortest Path payoff of a play π

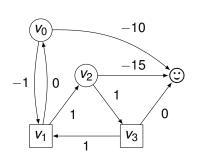
$$\mathbf{SP}(\pi) = \left\{ egin{array}{l} \sum_{i=0}^{n-1} w((\pi_i, \pi_{i+1})) \\ +\infty \end{array}
ight.$$

if
$$\exists n$$
 (the smallest) s.t. $\pi_n = \bigcirc$

if
$$\pi$$
 does not reach \odot







Play

Infinite path or reach the target

$$\pi = (v_i)_i \in V^{\omega}$$
 $\pi = (v_i)_i \odot$

How to play?

Move a token along an edge

$$\pi = v_1 v_0 v_1 v_2 v_3 \odot$$

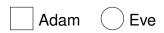
$$\mathbf{SP}(\pi) = 0 + (-1) + 1 + 1 + 0 = 1$$

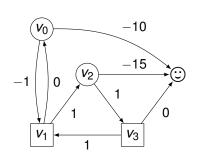
Shortest Path payoff of a play π

$$\mathbf{SP}(\pi) = \left\{ egin{array}{l} \sum_{i=0}^{n-1} w((\pi_i, \pi_{i+1})) \\ +\infty \end{array}
ight.$$

if $\exists n$ (the smallest) s.t. $\pi_n = \bigcirc$

if π does not reach \odot





Objectives

Eve maximise the payoff Adam minimise the payoff

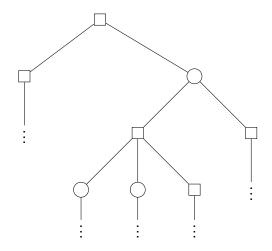
Shortest Path payoff of a play π

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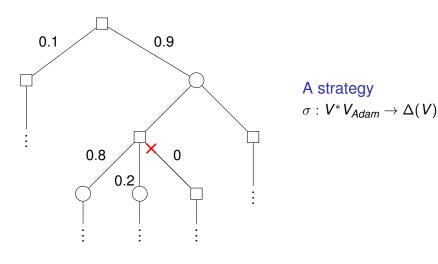
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Strategies for Adam

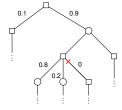


Strategies for Adam



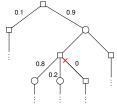
Strategies for Adam Infinite memory

 $\sigma: V^*V_{Adam} \rightarrow \Delta(V)$

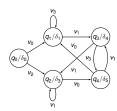


Strategies for Adam Infinite memory

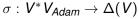
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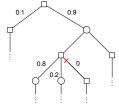


Finite memory Moore machine



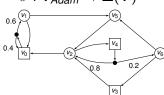
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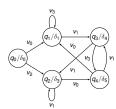


Memoryless

$$\sigma: V_{Adam} \to \Delta(V)$$

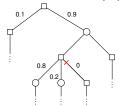


Finite memory Moore machine



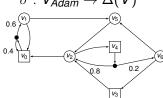
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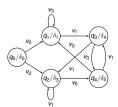
Memoryless

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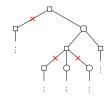
Finite memory

Moore machine



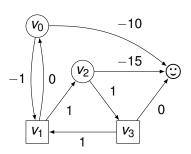
Deterministic

$$\sigma: V^*V_{Adam} o V$$









Value

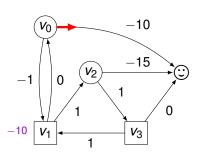
$$\overline{\mathsf{dVal}}(v) = \inf_{\sigma} \sup_{\underline{\tau}} \mathbf{SP}(\mathsf{Play}(v, \sigma, \tau))$$

$$\sigma: \textit{V}^* \times \textit{V}_{\text{Adam}} \rightarrow \textit{V}$$

Pseudopolynomial iterative algorithm to solve total-payoff games and min-cost reachability games, T. Brihaye, G. Geeraerts, A. Haddad and B. Monmege, 2016, Acta Informatica

 σ Adam

 $\widehat{ au}$ Eve



Estimate $\overline{dVal}(v_1)$

Eve chooses © in v_0 : \rightsquigarrow -10

Value

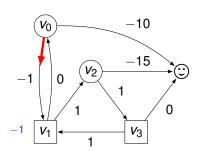
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 σ Adam

 $\widehat{ au}$ Eve



Estimate $\overline{dVal}(v_1)$

Eve chooses \odot in $v_0 : \rightsquigarrow -10$ Eve chooses v_1 in $v_0 : \leadsto -1$

Value

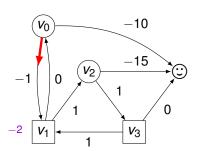
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 σ Adam

(au) Eve



Estimate $\overline{dVal}(v_1)$

Eve chooses \odot in $v_0 : \rightsquigarrow -10$ Eve chooses v_1 in $v_0 : \leadsto -2$

Value

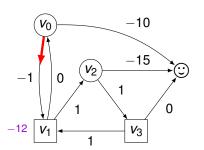
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 σ Adam

 $\widehat{ au}$ Eve



Estimate $\overline{dVal}(v_1)$

Eve chooses © in $v_0 : \leadsto -10$ Eve chooses v_1 in $v_0 : \leadsto -12$

Value

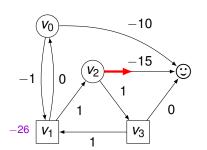
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 σ Adam

(au) Eve



Estimate $\overline{dVal}(v_1)$

Eve chooses \odot in v_0 : $\rightsquigarrow -10$

Eve chooses v_1 in $v_0: --- -12$

Eve chooses \odot in v_2 : \rightsquigarrow -26

Value

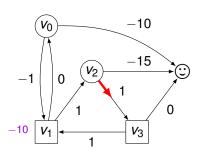
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 σ Adam

 $\widehat{ au}$ Eve



Estimate $\overline{dVal}(v_1)$

Eve chooses \odot in v_0 : \rightsquigarrow -10

Eve chooses © in v_2 : \leadsto -26

Eve chooses v_3 in v_2 : $\rightsquigarrow -10$

Value

$$\overline{\mathsf{dVal}}(v) = \inf_{\sigma} \sup_{\underline{\tau}} \mathbf{SP}(\mathsf{Play}(v, \sigma, \tau))$$

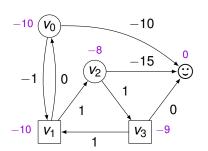
$$\underline{\mathsf{dVal}^{\sigma}(v)}$$

$$\sigma: \textit{V}^* \times \textit{V}_{\mathsf{Adam}} \rightarrow \textit{V}$$

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 σ Adam

 $\widehat{ au}$ Eve



Estimate $\overline{dVal}(v_1)$

Eve chooses \odot in $v_0 : \rightsquigarrow -10$

Eve chooses \odot in v_2 : \rightsquigarrow -26

Eve chooses v_3 in v_2 : $\rightsquigarrow -10$

Value

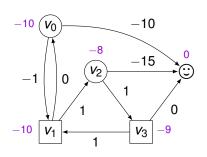
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$$\sigma: V^* \times V_{\mathsf{Adam}} \to V$$

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 σ Adam

(au) Eve



Determinacy

$$\mathsf{dVal}(v) = \overline{\mathsf{dVal}}(v) = \underline{\mathsf{dVal}}(v)$$

Value

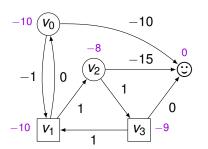
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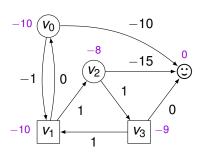
Optimal strategy
$$dVal^{\sigma^*}(v) \leqslant dVal(v)$$

Value

$$\overline{\mathsf{dVal}}(v) = \inf_{\sigma} \sup_{\tau} \mathbf{SP}(\mathsf{Play}(v, \sigma, \tau))$$

$$\sigma: \textit{V}^* \times \textit{V}_{\mathsf{Adam}} \rightarrow \textit{V}$$

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Optimal strategy $dVal^{\sigma^*}(v) \leqslant dVal(v)$

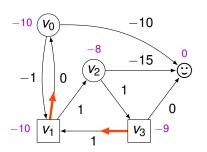
Optimal strategy for Adam An optimal strategy for Adam may require finite memory.

Value

$$\overline{\mathsf{dVal}}(v) = \inf_{\sigma} \sup_{\tau} \mathbf{SP}(\mathsf{Play}(v, \sigma, \tau))$$

$$\sigma: \textit{V}^* \times \textit{V}_{\text{Adam}} \rightarrow \textit{V}$$

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Optimal strategy $dVal^{\sigma^*}(v) \leqslant dVal(v)$

Optimal strategy for Adam The switching strategy:

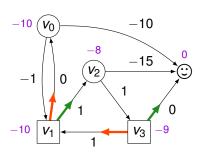
 $ightharpoonup \sigma_1$: reach negative cycle

Value

$$\overline{\mathsf{dVal}}(v) = \inf_{\sigma} \sup_{\underline{\tau}} \mathbf{SP}(\mathsf{Play}(v, \sigma, \tau))$$

$$\sigma: \textit{V}^* \times \textit{V}_{\mathsf{Adam}} \rightarrow \textit{V}$$

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Optimal strategy $dVal^{\sigma^*}(v) \leqslant dVal(v)$

Optimal strategy for Adam The switching strategy:

- $ightharpoonup \sigma_1$: reach negative cycle
- $ightharpoonup \sigma_2$: reach \odot

Value

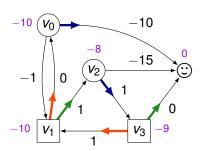
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Optimal strategy
$$dVal^{\sigma^*}(v) \leq dVal(v)$$

Optimal strategy for Eve Eve has a memoryless optimal strategy.

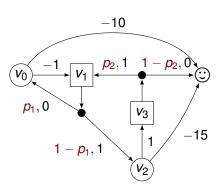
Value

$$\overline{\mathsf{dVal}}(v) = \inf_{\sigma} \sup_{\underline{\tau}} \mathbf{SP}(\mathsf{Play}(v, \sigma, \tau))$$

$$\sigma: \textit{V}^* \times \textit{V}_{\mathsf{Adam}} \rightarrow \textit{V}$$

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Memoryless strategies

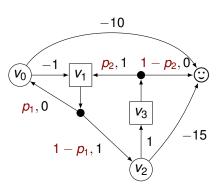


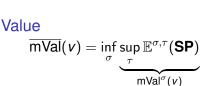
 σ Adam τ Eve

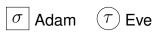
Memoryless strategy

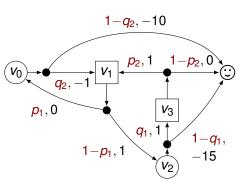
$$\sigma: V_{\mathsf{Adam}} \to \Delta(V)$$

Memoryless strategies





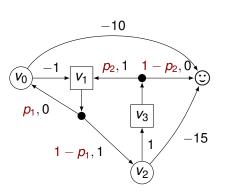




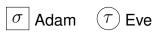
Memoryless strategy

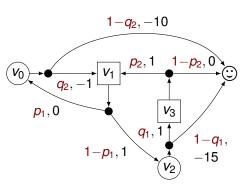
$$\sigma: V_{\mathsf{Adam}} \to \Delta(V)$$

Memoryless strategies



Value $\overline{\mathsf{mVal}}(v) = \inf_{\sigma} \sup_{\underbrace{\tau}} \mathbb{E}^{\sigma,\tau}(\mathsf{SP})$





Memoryless strategy

$$\sigma: V_{\mathsf{Adam}} \to \Delta(V)$$

ε -optimal strategy $\mathsf{mVal}^{\sigma^*}(v) \leqslant \overline{\mathsf{mVal}}(v) + \varepsilon$

Contributions

Main theorem

For all shortest-path games and vertices v, $dVal(v) = \overline{mVal}(v)$.

Contributions

Main theorem

For all shortest-path games and vertices v, $dVal(v) = \overline{mVal}(v)$.

Optimality proposition

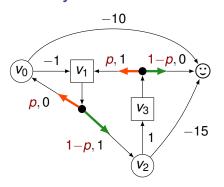
- We can characterize and test in polynomial time the existence of an optimal memoryless strategy.
- Adam has an optimal (randomised) memoryless strategy if and only if Adam has an optimal deterministic memoryless strategy.

Claim

For all v, there exists p such that $\mathsf{mVal}^{\sigma_p}(v) \leqslant \mathsf{dVal}(v)$.

 σ Adam

(au) Eve



Claim

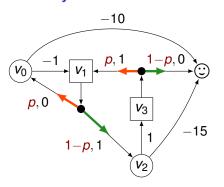
For all v, there exists p such that $\mathsf{mVal}^{\sigma_p}(v) \leqslant \mathsf{dVal}(v)$.

Strategy σ_p

$$\sigma_p = \boldsymbol{p} \times \boldsymbol{\sigma_1} + (1 - \boldsymbol{p}) \times \boldsymbol{\sigma_2}$$

 σ Adam

(au) Eve



Claim

For all v, there exists p such that $\mathsf{mVal}^{\sigma_p}(v) \leqslant \mathsf{dVal}(v)$.

Properties of σ_p

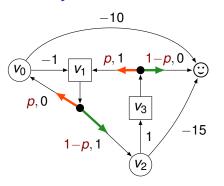
▶ For all τ , $\mathbb{P}^{\sigma_p,\tau}(\diamond \boxdot) = 1$

Strategy σ_p

$$\sigma_p = \boldsymbol{p} \times \boldsymbol{\sigma_1} + (1 - \boldsymbol{p}) \times \boldsymbol{\sigma_2}$$

 σ Adam

au Ev



Claim

For all v, there exists p such that $\mathsf{mVal}^{\sigma_p}(v) \leqslant \mathsf{dVal}(v)$.

Properties of σ_p

- ▶ For all τ , $\mathbb{P}^{\sigma_p,\tau}(\diamond \odot) = 1$
- Eve has an optimal memoryless deterministic strategy.

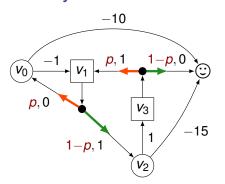
Strategy σ_p

$$\sigma_p = p \times \sigma_1 + (1-p) \times \sigma_2$$

An analysis of stochastic shortest path problems, D. Bertsekas and J. Tsitsiklis, 1991, Mathematics of Operations Research.

 σ Adam

 (τ) Eve



Claim

For all v, there exists p such that $\mathsf{mVal}^{\sigma_p}(v) \leqslant \mathsf{dVal}(v)$.

Problem

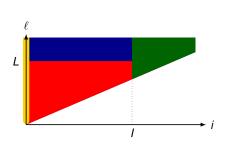
Presence of non-negative cycles

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 σ Adam





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For all v, there exists p such that $\mathsf{mVal}^{\sigma_p}(v) \leqslant \mathsf{dVal}(v)$.

Problem

Presence of non-negative cycles

Tool for the proof

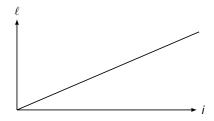
Control the non-negative cycles with a partition of plays

Strategy σ_p

$$\sigma_p = \boldsymbol{p} \times \boldsymbol{\sigma_1} + (\mathbf{1} - \boldsymbol{p}) \times \sigma_2$$

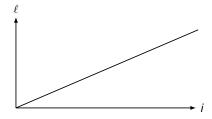
Focus on the partition of plays

 ℓ size of play reaching the target i number of non-negative cycles



Focus on the partition of plays fix a memoryless strategy for Eve

 ℓ size of play reaching the target i number of non-negative cycles



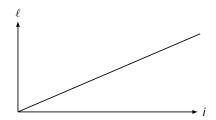
Focus on the partition of plays Fix a memoryless strategy for Eve

 ℓ size of play reaching the target i number of non-negative cycles

Good zones

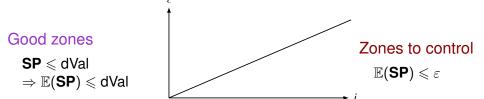
$$\mathbf{SP} \leqslant \mathsf{dVal}$$

 $\Rightarrow \mathbb{E}(\mathbf{SP}) \leqslant \mathsf{dVal}$



Focus on the partition of plays Fix a memoryless strategy for Eve

 ℓ size of play reaching the target i number of non-negative cycles

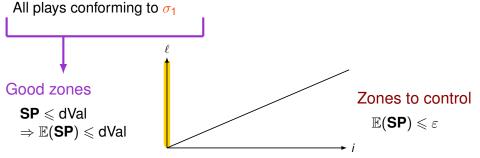


Focus on the partition of plays ℓ size

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Fix a memoryless strategy for Eve





Strategy σ_p

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Fix a memoryless strategy for Eve

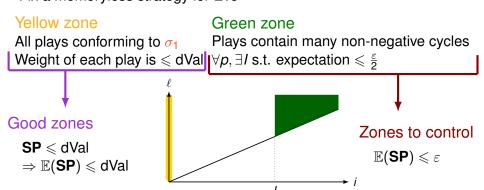
Yellow zone All plays conforming to σ_1 Weight of each play is \leqslant dVal Good zones $SP \leqslant dVal$ $\Rightarrow \mathbb{E}(SP) \leqslant dVal$ $\mathbb{E}(SP) \leqslant e$

Pseudopolynomial iterative algorithm to solve total-payoff games and min-cost reachability games, T. Brihaye, G. Geeraerts, A. Haddad and B. Monmege, 2016, Acta Informatica

ℓ size of play reaching the target Focus on the partition of plays i number of non-negative cycles Fix a memoryless strategy for Eve Yellow zone Green zone All plays conforming to σ_1 Plays contain many non-negative cycles Weight of each play is ≤ dVal Good zones Zones to control $SP \leq dVal$ $\mathbb{E}(\mathsf{SP}) \leqslant \varepsilon$

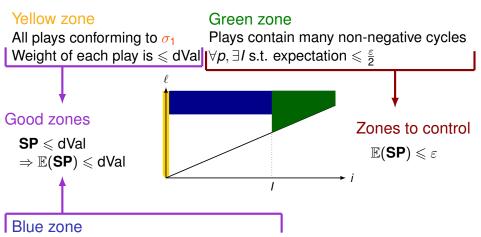
 $\Rightarrow \mathbb{E}(SP) \leqslant dVal$

Focus on the partition of plays ℓ size of play reaching the target ℓ in number of non-negative cycles



ℓ size of play reaching the target Focus on the partition of plays Fix a memoryless strategy for Eve

i number of non-negative cycles

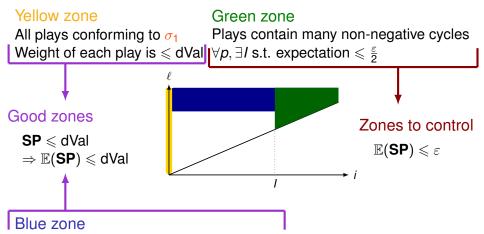


Plays with many negative cycles and few non-negative cycles

Focus on the partition of plays

 ℓ size of play reaching the target i number of non-negative cycles

Fix a memoryless strategy for Eve



Plays with many negative cycles and few non-negative cycles

 $\forall p, I, \exists L \text{ s.t. weights} \leq \text{dVal}$

ℓ size of play reaching the target Focus on the partition of plays i number of non-negative cycles Fix a memoryless strategy for Eve Yellow zone Green zone All plays conforming to σ_1 Plays contain many non-negative cycles Weight of each play is \leq dVal $| \forall p, \exists I \text{ s.t. expectation } \leq \frac{\varepsilon}{2}$ Good zones Zones to control $SP \leq dVal$ $\mathbb{E}(\mathsf{SP}) \leqslant \varepsilon$ $\Rightarrow \mathbb{E}(SP) \leq dVal$ Red zone Blue zone

Plays with many negative cycles and few non-negative cycles

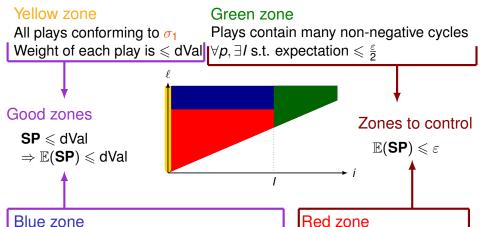
 $\forall p, I, \exists L \text{ s.t. weights} \leq \text{dVal}$

Rest of plays

Focus on the partition of plays $\frac{\ell}{i}$

Fix a memoryless strategy for Eve

 ℓ size of play reaching the target i number of non-negative cycles



Diago with m

Plays with many negative cycles and few non-negative cycles $\forall p, I, \exists L \text{ s.t. weights} \leq \text{dVal}$

Rest of plays

 $\exists p \text{ s.t. expectation} \leqslant \frac{\varepsilon}{2}$





Claim

For all v and for all memoryless strategies ρ , there exists a deterministic strategy σ such that

$$\mathsf{dVal}^\sigma(v)\leqslant \mathsf{mVal}^\rho(v)$$

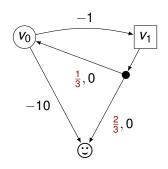




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Counter-example of intuition

$$-\frac{1}{2}=\mathsf{mVal}^{\boldsymbol{
ho}}(v_1$$

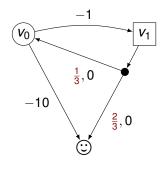




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Intuition

In v_1 , Adam chooses two times \odot and one time v_0 .

Counter-example of intuition

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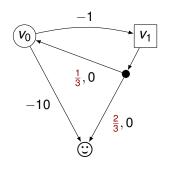




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$$\mathsf{dVal}^\sigma(\nu_1) = 0 > -\frac{1}{2} = \mathsf{mVal}^\rho(\nu_1)$$

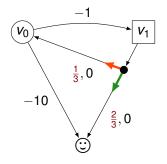




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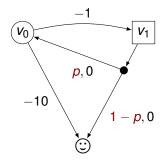


Tools for the proof

- ▶ Build a switching strategy $\sigma = \langle \sigma_1, \sigma_2 \rangle$ for ρ
- Value iteration for the fixpoint that gives the value

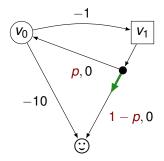
Focus on the switching strategy Let ρ be a memoryless strategy





Adam Ev

Let ρ be a memoryless strategy Fix σ_2 an attractor strategy



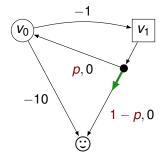
Adam



Let ρ be a memoryless strategy Fix σ_2 an attractor strategy

Compute mVal^p

Based on an equation given by a fixed-point



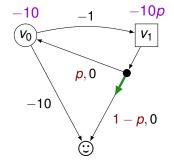
Adam



Let ρ be a memoryless strategy Fix σ_2 an attractor strategy

Compute mVal^P

Based on an equation given by a fixed-point $\mathsf{mVal}^{\rho}(v) = \sum_{v' \in E(v)} \mathbb{P}(v, v')(w(v, v') + \mathsf{mVal}^{\rho}(v'))$



Adam

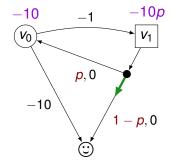


Let ρ be a memoryless strategy Fix σ_2 an attractor strategy

We know mVal^p for all vertices.

Compute mVal^P

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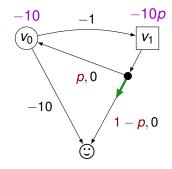


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Properties of σ_1

Plays conforming to σ_1 reach

- ▶ the target with weight ≤ dVal
- a negative cycle

Adam

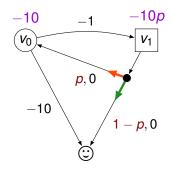


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Properties of σ_1

Plays conforming to σ_1 reach

- a negative cycle

$$\sigma_1(v) \subseteq \operatorname{argmin}_{v' \in E(v)} \{ w(v, v') + \mathsf{mVal}^{\rho}(v') \} = G(v)$$

Adam

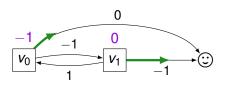


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Based on an equation given by a fixed-point $\mathsf{mVal}^{\rho}(v) = \sum_{v' \in E(v)} \mathbb{P}(v, v')(w(v, v') + \mathsf{mVal}^{\rho}(v'))$



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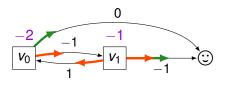


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Properties of σ_1

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Null cycle

How do we choose the good vertex?

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Adam

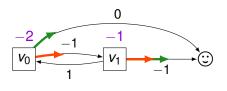


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Properties of σ_1

Plays conforming to σ_1 reach

- a negative cycle

Null cycle

How do we choose the good vertex?

Attractor distance $\sigma_1(v) = \min_{v' \in G(v)} d(v')$

$$\sigma_1(v) \subseteq \operatorname{argmin}_{v' \in E(v)} \{ w(v, v') + m \operatorname{Val}^{\rho}(v') \} = G(v)$$

Conclusion

Contributions

- 1. Adam has the same hope using memory or randomness.
- 2. Existence of an optimal memoryless strategy for Adam is testable in polynomial time.

Conclusion

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Perspectives

- A polynomial-time algorithm to compute the value
- Extension to probabilistic value (memory and randomisation)

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Thank you! Questions?