

Algorithmic Game Theory

Siddharth Barman

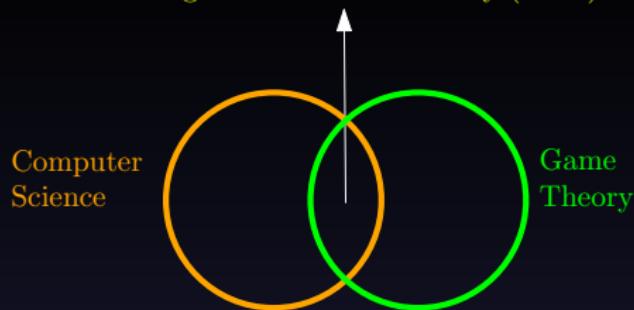
Indian Institute of Science

Game Theory: Study of how self-interested agents interact.

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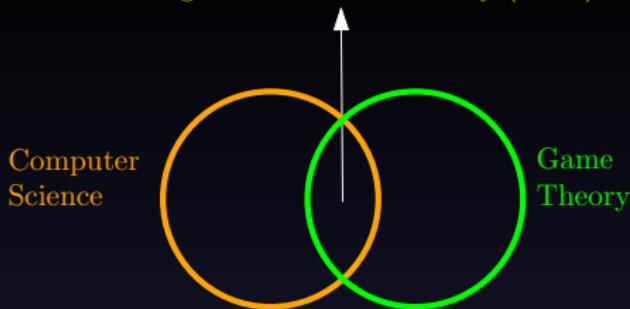
This field uses **mathematical models** to understand and predict outcomes of strategic interactions.

Algorithmic Game Theory (AGT)



Roots: Advent of the internet

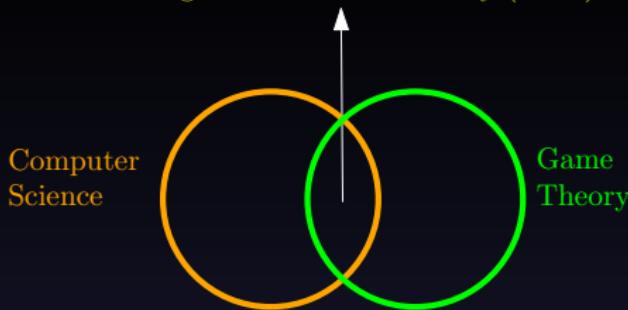
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Game Theory:

- Emphasis on exact solutions/characterizations
- Largely Bayesian analysis
- Typically ignores computation/communication

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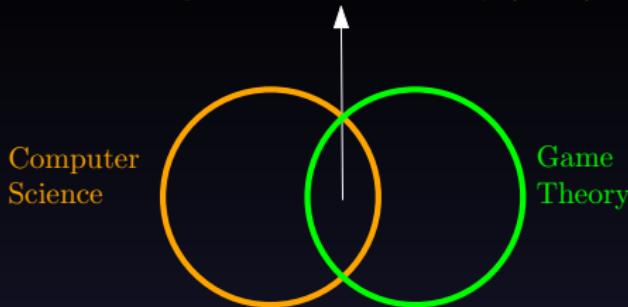
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Theoretical Computer Science:

- Computational complexity
- Approximation bounds
- Worst-case guarantees

Algorithmic Game Theory (AGT)



AGT Themes:

- Complexity of Equilibria
- Algorithmic Mechanism Design
(Incentive Compatibility \cap Efficient Algorithms)
- Computational Social Choice
-

Illustrative Applications:

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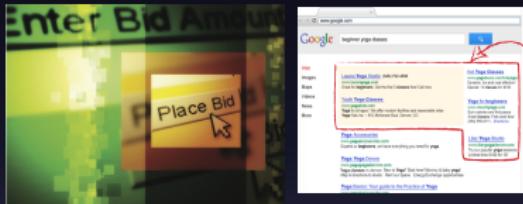
- **Traffic Networks:** Self-interested users strategically choosing routes in a network to minimize the delay they face.



Insight: Formal explanation of Braess' paradox.
Sub-optimality of Equilibria—Price of Anarchy

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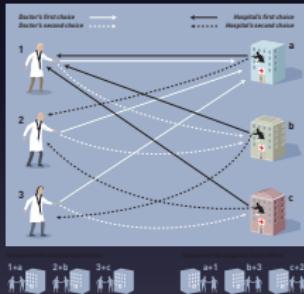
- Traffic Networks
- **Auctions:** Strategic vendor auctioning goods to self-interested bidders



Insight: A simple auction with one extra bidder earns more revenue than the optimal auction with the original bidders (Bulow and Klemperer 1996).
Prior-Free Mechanism Design

Illustrative Applications:

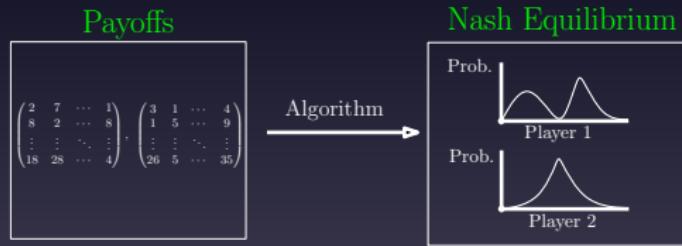
- Traffic Networks
- Auctions
- **Stable Matchings:** Determine a stable assignment for self-interested entities that have rankings for each other



Insight: The stark effect of competition (Ashlagi et al. 2015).

Computational Complexity of Equilibria

Focus: Two-Player Games



Two-Player Games model settings in which two self-interested entities *simultaneously* select actions to maximize their own payoffs.

Example: Presentation Game¹

¹Credit: Vincent Conitzer

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	Pay attention (A)	Do not pay attention (NA)
 (me circa 1990)	Put effort into presentation (E)	2, 2 -1, 0
	Do not put effort into presentation (NE)	-7, -8 0, 0

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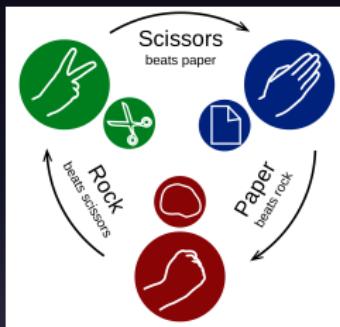
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(E, A) and (NE, NA) are **Pure Nash Equilibria** of the game

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Example: Rock-Paper-Scissors



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	R	P	S
R	0, 0	-1, 1	1, -1
P	1, -1	0, 0	-1, 1
S	-1, 1	1, -1	0, 0

Notation:

$$u_1(R, P) = -1$$

$$u_2(R, P) = 1$$

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Amongst rational players, deterministic strategies are not stable.

Therefore, we must consider strategies in which players randomize between actions.

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This is a *zero-sum* game

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- $\sigma :=$ uniform distribution $(\frac{1}{3}, \frac{1}{3}, \frac{1}{3})$ over $\{R, P, S\}$.
- Expected utility of first player
 $u_1(R, \sigma) = u_1(P, \sigma) = u_1(S, \sigma) = 0$.

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(σ, σ) is a **Nash equilibrium** of the game

Nash equilibria denote distributions over players' action profiles at which no player can benefit by unilateral deviation.

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In Rock-Paper-Scissors, $n = 3$.

$$u_1(R, P) = -1, u_2(R, P) = 1, \dots$$

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Prob. distributions (σ_1, σ_2) denote a **Nash equilibrium** iff

$$u_1(\sigma_1, \sigma_2) \geq u_1(a, \sigma_2) \quad \text{for all } a \in [n]$$

$$u_2(\sigma_1, \sigma_2) \geq u_2(\sigma_1, b) \quad \text{for all } b \in [n]$$

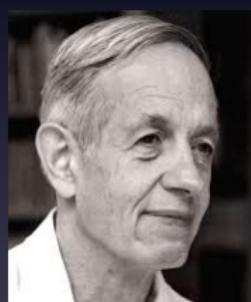
Fundamental Results

Guaranteed Existence of Nash Equilibria

- In two-player zero-sum games [von Neumann 1928]
- In finite games [Nash 1950]



John von Neumann



John Nash

Two-Player Zero-Sum Games

Recall Rock-Paper-Scissors:

	R	P	S
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Two-Player Zero-Sum Games

In general, for any action a_1 and a_2

$$u_1(a_1, a_2) + u_2(a_1, a_2) = 0$$

Two-Player Zero-Sum Games

In general, for any action a_1 and a_2

$$u_2(a_1, a_2) = -u_1(a_1, a_2)$$

Two-Player Zero-Sum Games

- **Maximin value** = largest utility that player 1 can guarantee

$$\max_{\sigma_1 \in \Delta(n)} \min_{\sigma_2 \in \Delta(n)} u_1(\sigma_1, \sigma_2)$$

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Linear Program

$$\max \mu$$

$$\text{s.t. } \mu \leq u_1(\sigma_1, b) \quad \text{for all } b \in [n]$$

$$\sigma_1 \in \Delta(n)$$

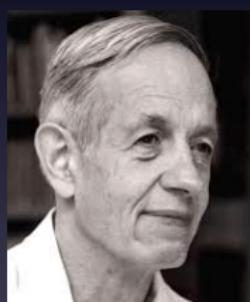
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von Neumann

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- Distributed algorithms
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von Neumann

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Nash

- Existence uses fixed pt
thm/Sperner's Lemma
- Intense effort for computation
[Kuhn'61, Lemke-Howson'64,
Scarf'67,...]

No efficient algo for 60+ years.

Equilibrium from a computational perspective

Equilibrium from a computational perspective

*"If your laptop cannot find the equilibrium, how can the market?"
Kamal Jain*

Equilibrium from a computational perspective

NP-completeness is the standard framework to establish the computational intractability of problems [Cook'71, Karp'72]

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NP does not seem to be the right complexity class to capture equilibria

Equilibrium from a computational perspective

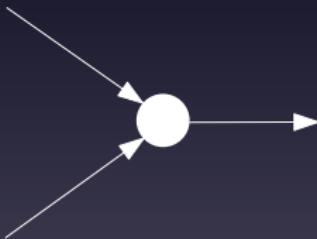
What in Nash's theorem is hard to simulate computationally?

Equilibrium from a computational perspective

What in Nash's theorem is hard to simulate computationally?
The non-constructive step in Nash's theorem?

Parity Lemma

If a directed graph has an unbalanced node (a node with $\text{in-degree} \neq \text{out-degree}$), then it must have another.



Sperner's Lemma: Color the boundary using three colors in a legal way. No matter how the internal nodes are colored, there exists a tri-chromatic triangle.

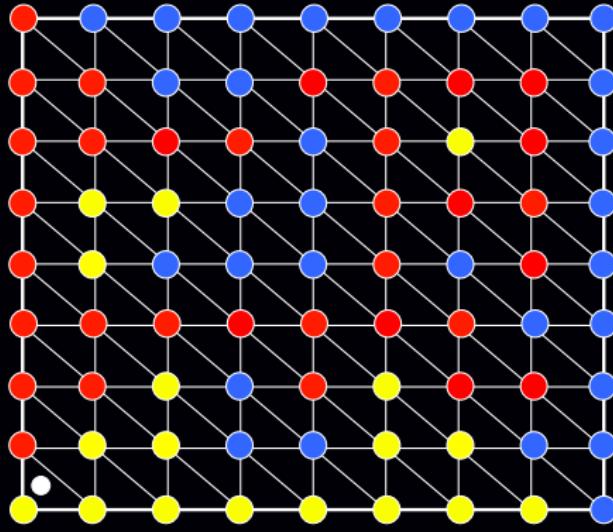
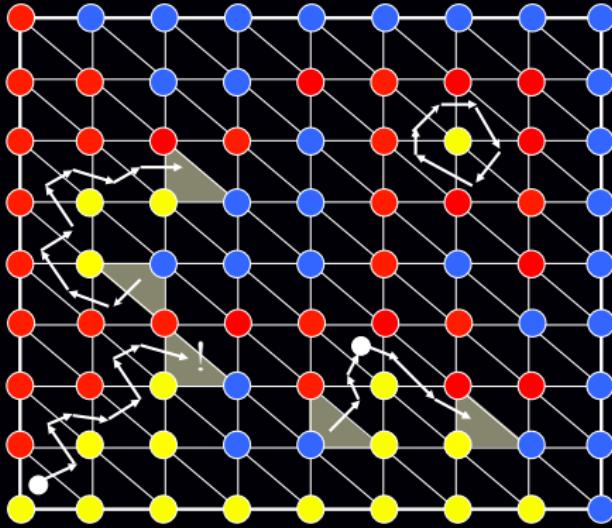


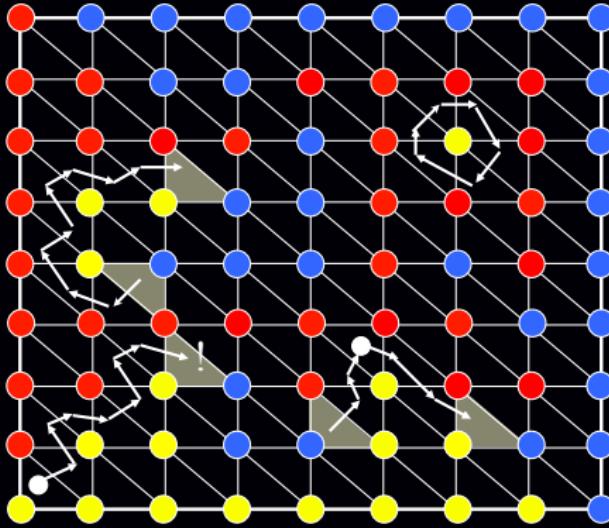
Image Source: Notes by Costis Daskalakis

Sperner's Lemma: Color the boundary using three colors in a legal way. No matter how the internal nodes are colored, there exists a tri-chromatic triangle.



Directed graph over triangles
An unbalanced initial triangle

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Covering the space of triangles with directed paths, cycles, and isolated vertices

Complexity class PPAD [Papadimitriou'94]

The class of all problems with guaranteed solution by the parity argument:

If a directed graph has an unbalanced node (a node with $\text{in-degree} \neq \text{out-degree}$), then it must have another.

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SPERNER \in PPAD (complete, even 2d [Chen & Deng'05])

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NASH is PPAD-complete [DGP'05, CD'06]

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Bypassing complexity barriers: approximation, structure,...

Selected References:

-  *Algorithmic Game Theory.* Nisan et al.
-  *Algorithmic Game Theory.* CACM (2010) review article by Roughgarden.
-  *Computing Equilibria: A Computational Complexity Perspective.* Roughgarden, Economic Theory, 2010.

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Thank You!