

Research Project Proposal: Neural Function Approximation for Adversarial Team Games

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CSE Track



POLITECNICO
MILANO 1863



HP-SR
in Information Technology

Overview

1. Introduction to Algorithmic Game Theory
2. Main Questions
3. Preliminaries
4. State of the art
5. Project proposal

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Algorithmic Game Theory

*“**Game theory** is the name given to the methodology of using mathematical tools to model and analyse situations of interactive decision making. These are situations involving several decision makers (called players) with different goals, in which the decision of each affects the outcome for all the decision makers.”*

M. Maschler, E. Solan, S. Zamir. “Game Theory”. 2013

- **Algorithmic Game Theory** is the area at the intersection between Game Theory and Computer Science

Games

A **game** is a description of strategic interaction including:

- the constraints on the actions that the players can take
- players' interests, expressed as utilities for given outcomes of the game

A **solution** is a systematic description of the strategies that may emerge in a family of games, given a specific definition of rationality of the players.

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Game theory suggests reasonable solutions for classes of games and examines their properties.

Games

A simple example: **Rock Paper Scissors**

Characteristics of the game:

Games

A simple example: **Rock Paper Scissors**

Characteristics of the game:

- 2 Players choosing 1 action concurrently

Games

A simple example: ***Rock Paper Scissors***

Characteristics of the game:

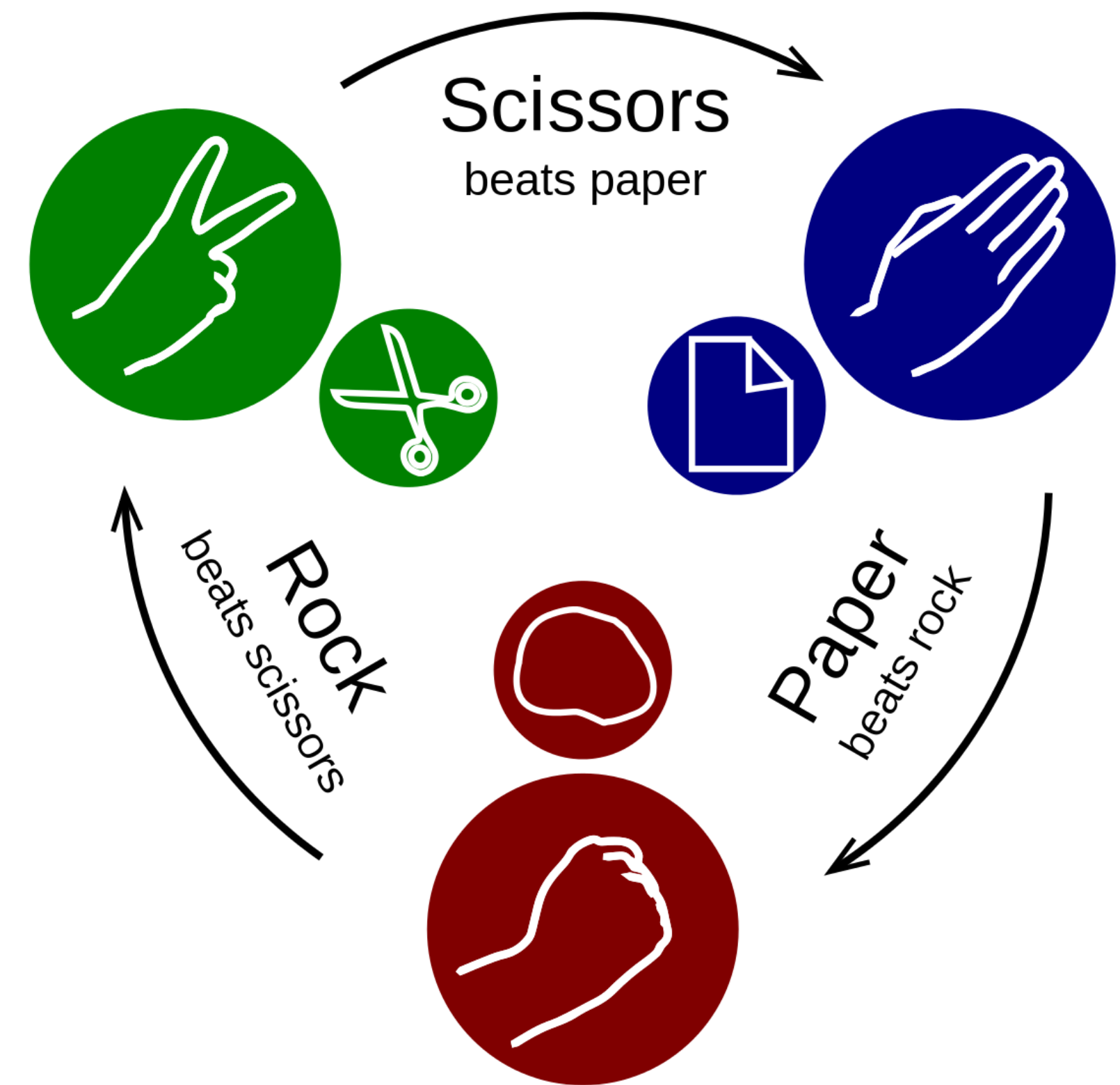
- 2 Players choosing 1 action concurrently
- Utility: *zero-sum game*
 - +1 for winning player
 - 0 in case of draw
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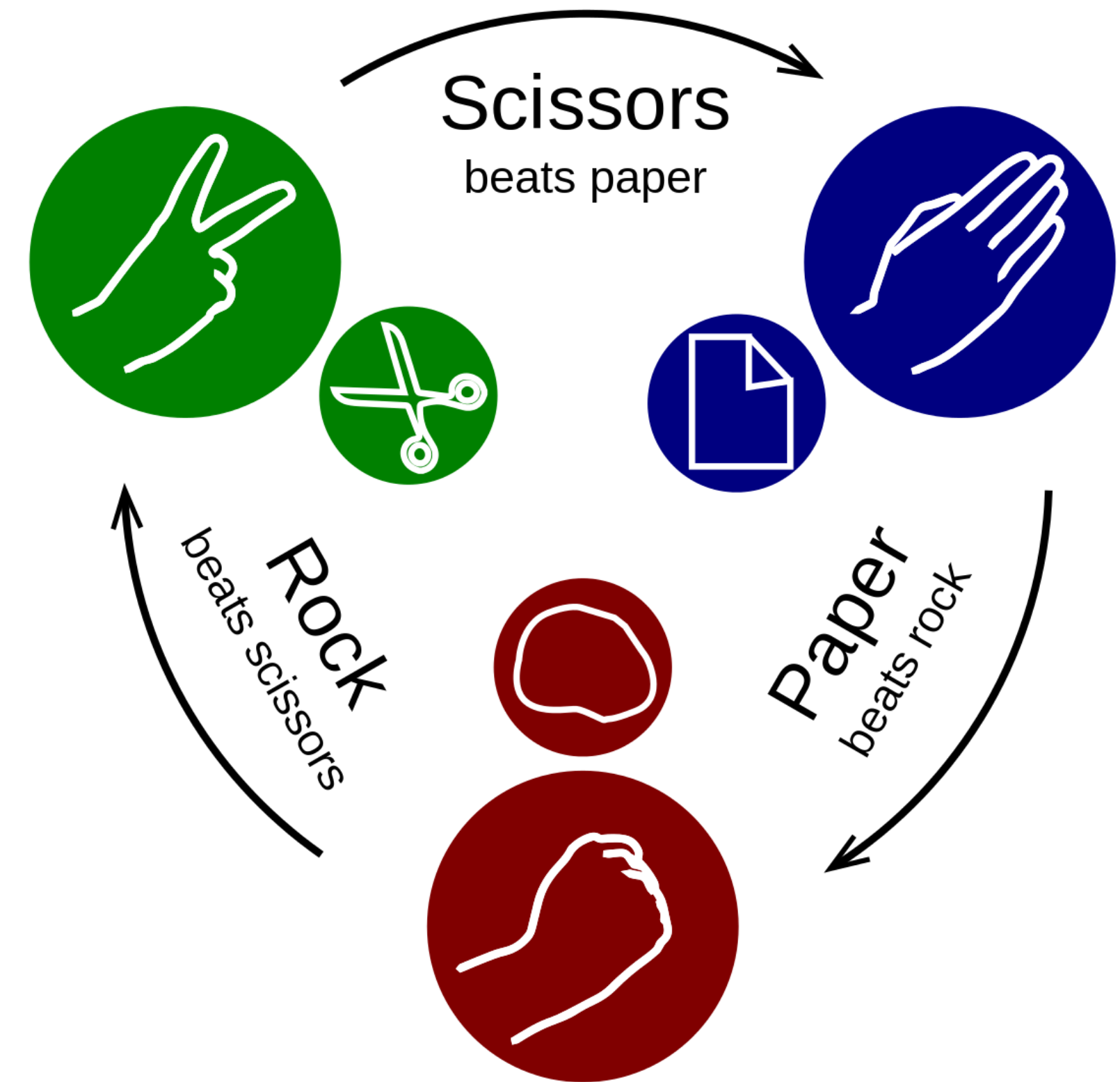


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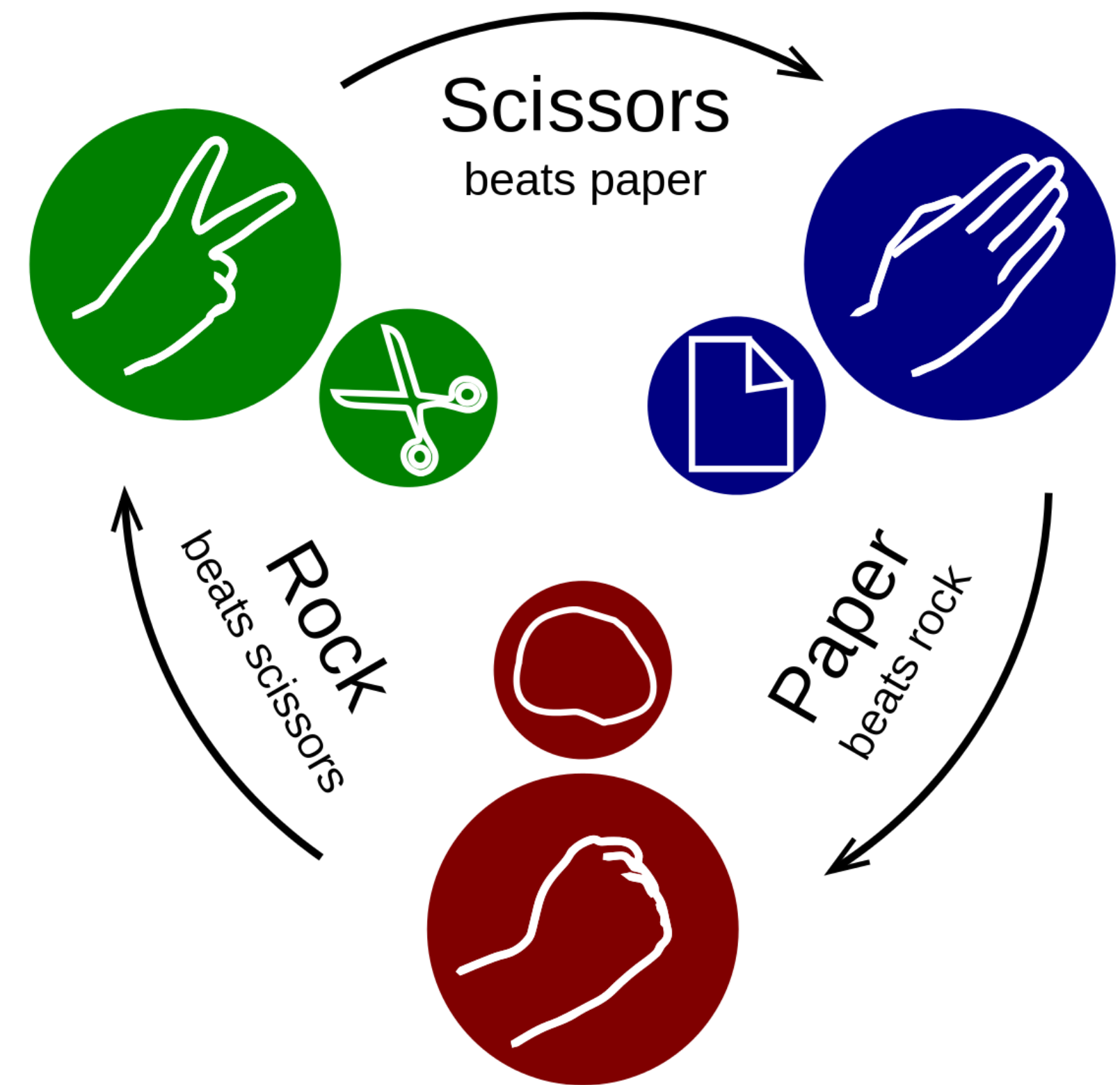
GOAL: Get the most possible expected utility, with no possibility of being exploited by a learning player

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STRATEGY: play a uniform random action

$\frac{1}{3}$ *Rock*, $\frac{1}{3}$ *Paper*, $\frac{1}{3}$ *Scissor*

Benchmark Games

Games used as benchmarks of algorithms in the past years:



CHES

Benchmark Games

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Perfect Information setting

All the information characterizing a game state is available to all players

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$< 10^{50}$ possible **discrete states**

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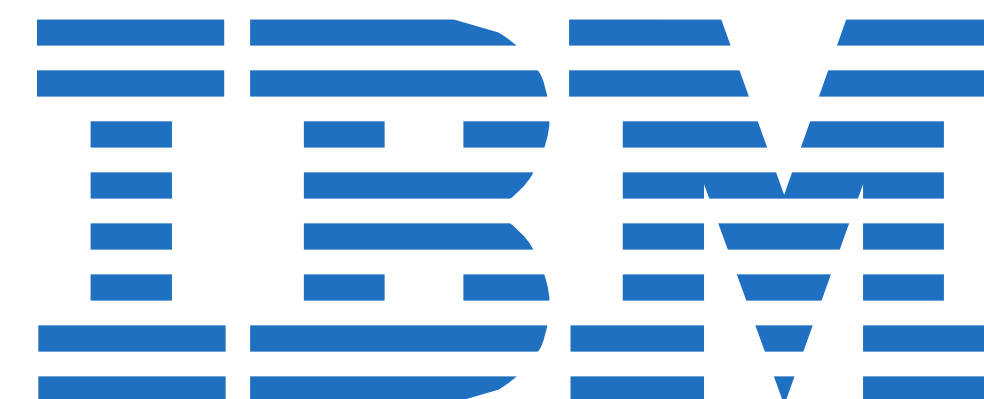
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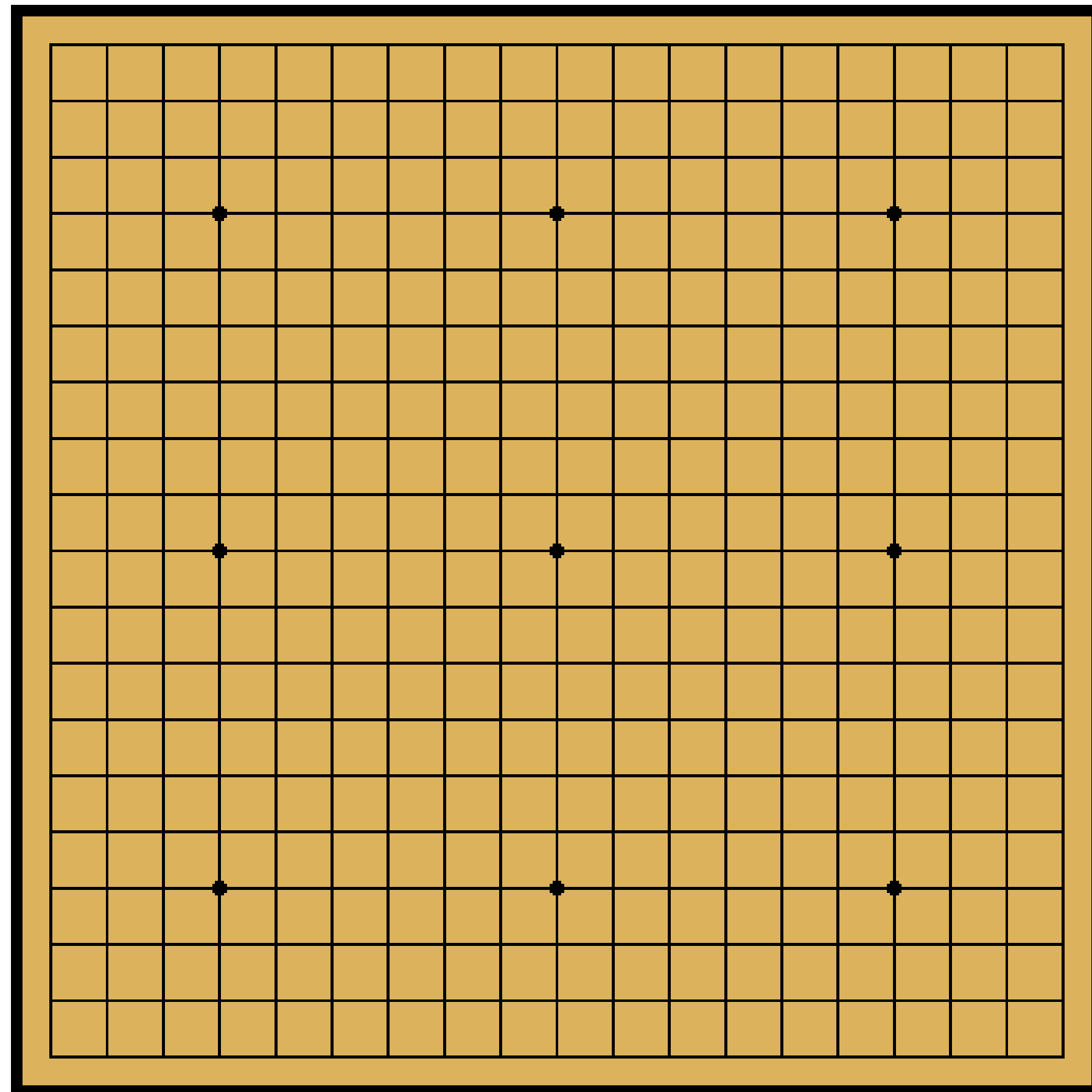
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Deep Blue, 1996

Benchmark Games

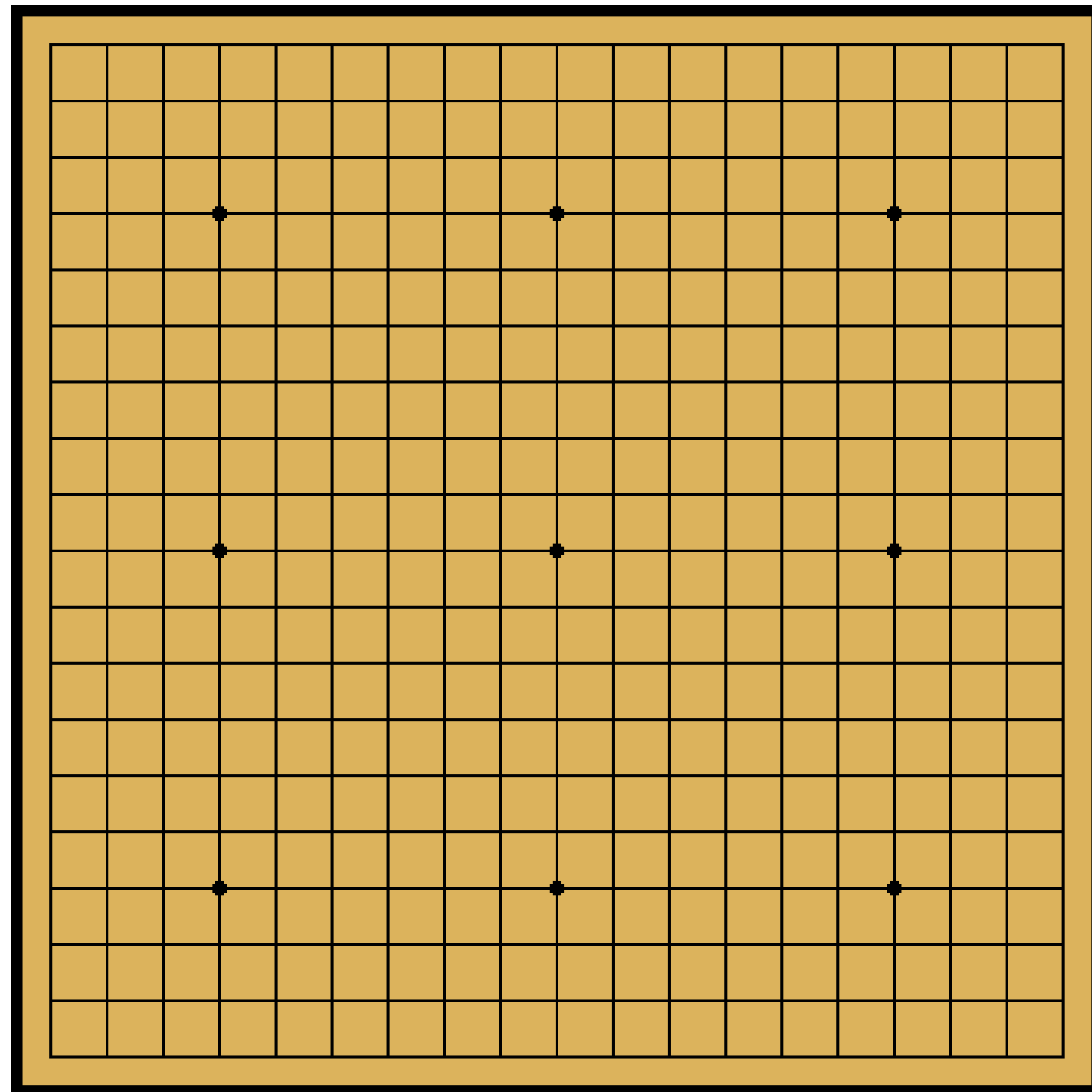
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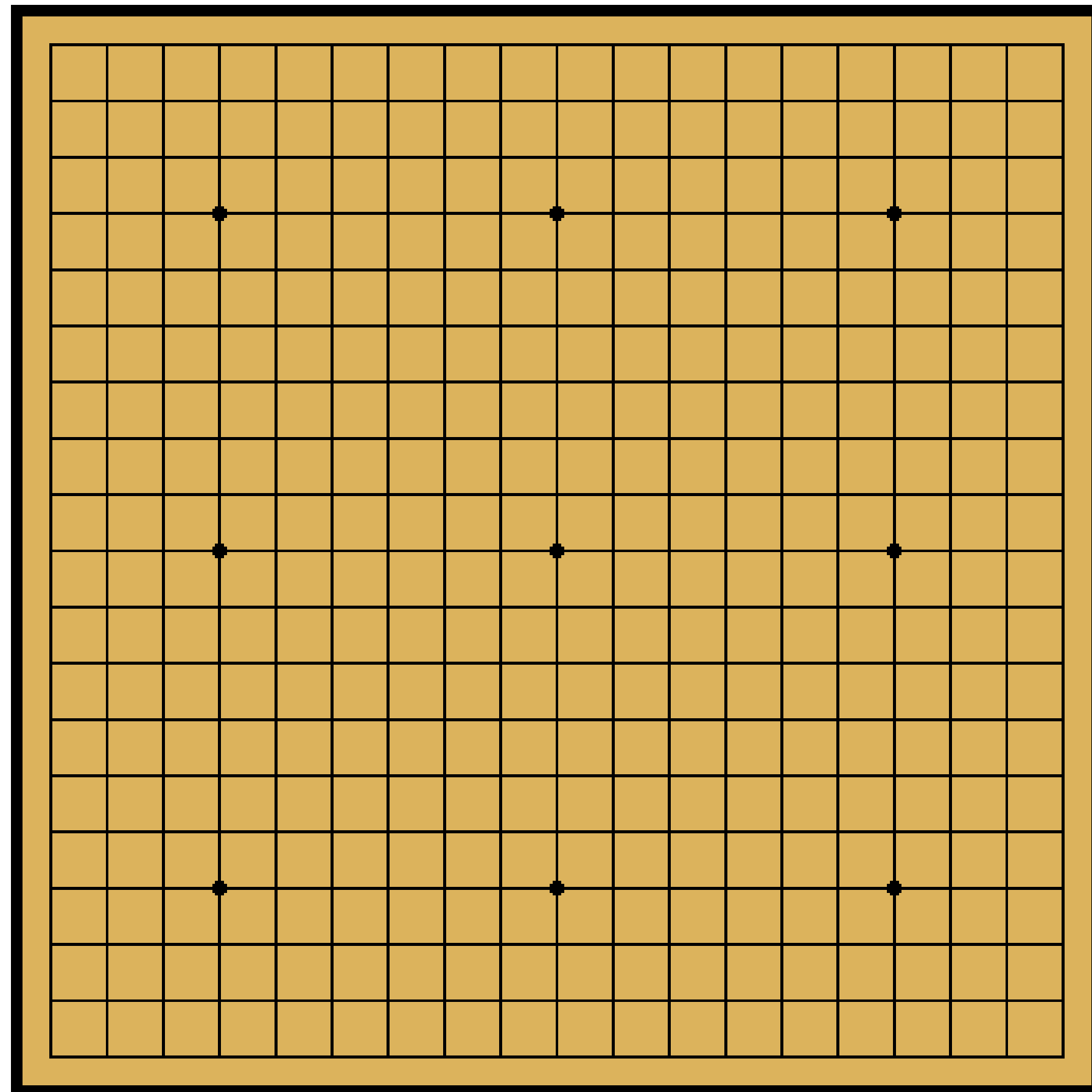
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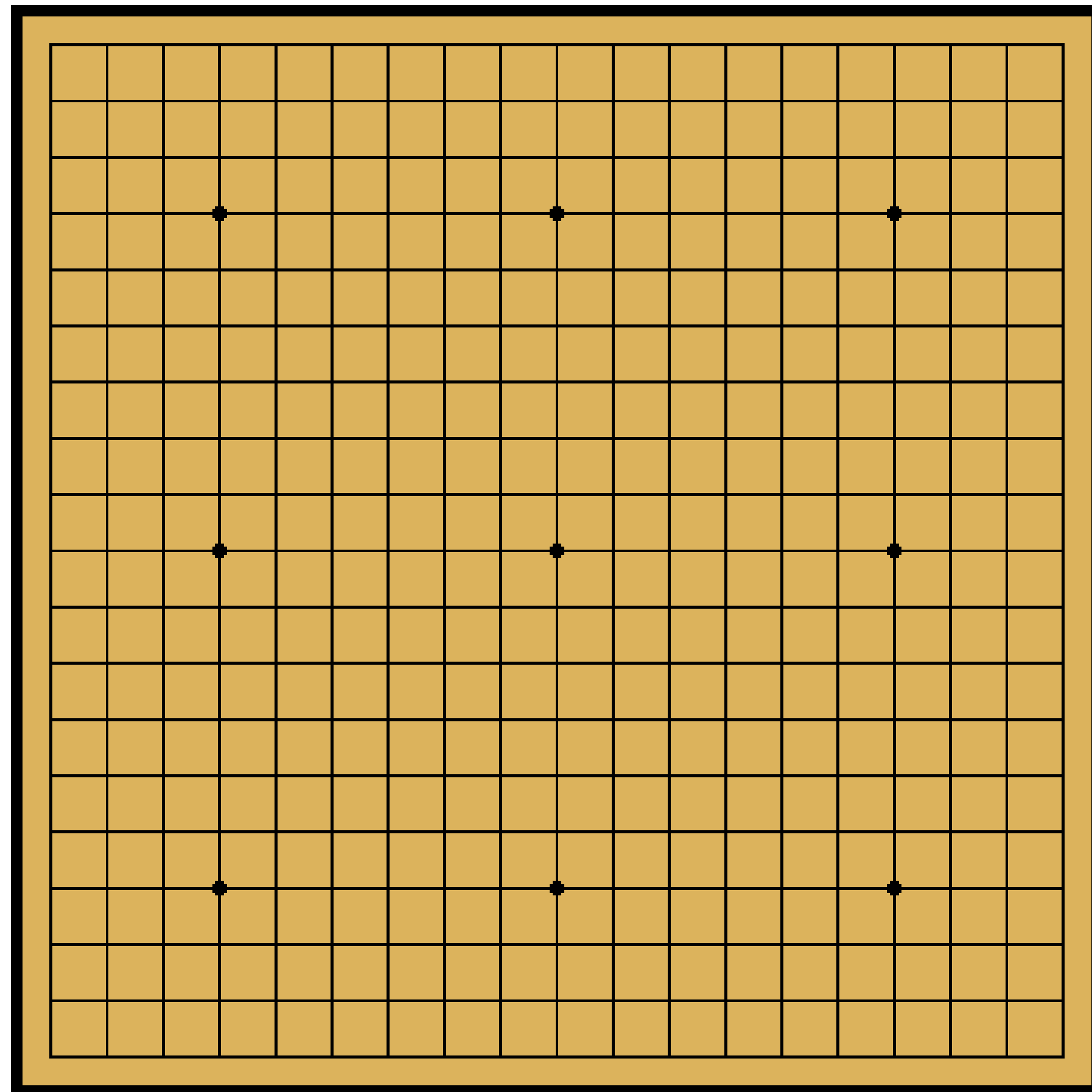
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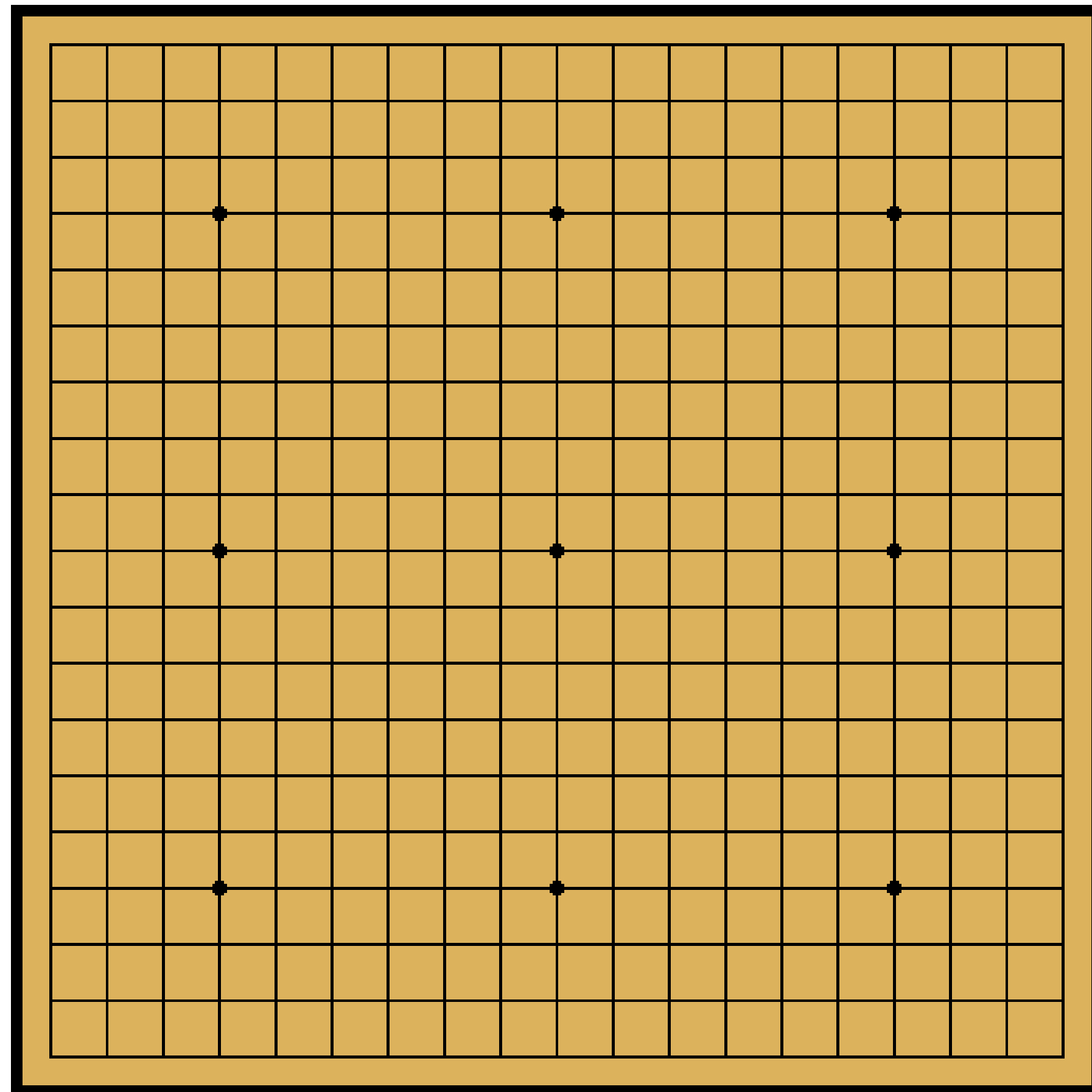
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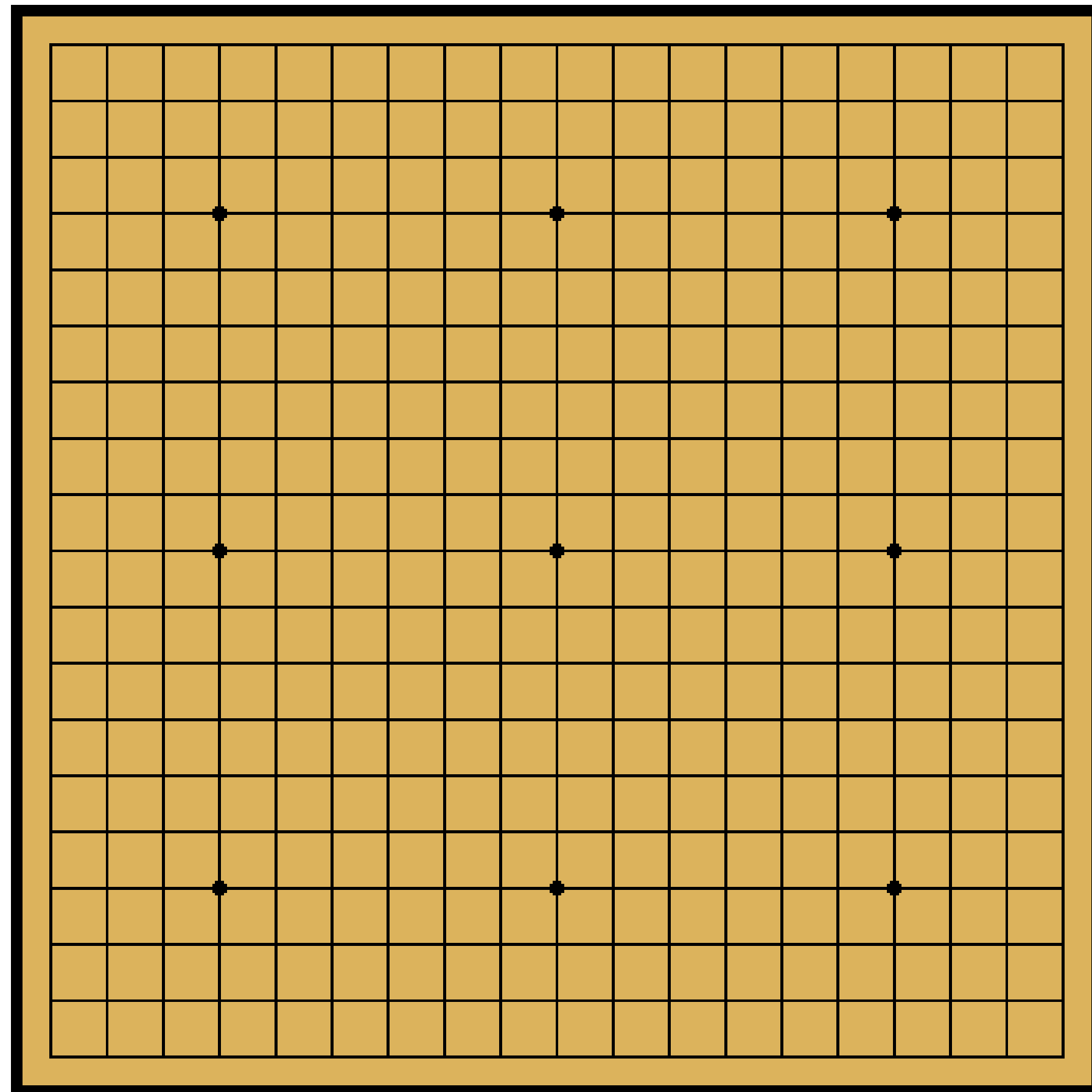
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$< 10^{170}$ possible **discrete states**

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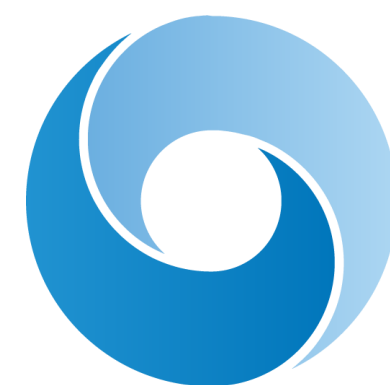
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DeepMind

Alpha Go 2015

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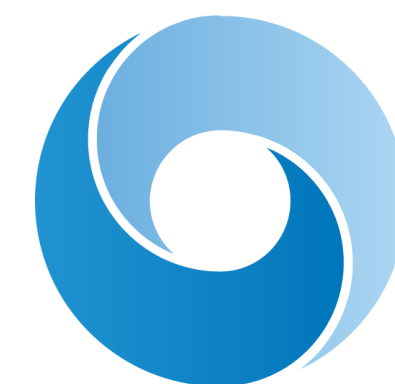
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Collaborative Game



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2 to 5 players Game



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OPEN CHALLENGE!

Real World Applications

Real World applications of algorithmic game theory:

AUTONOMOUS CAR RACING



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⇒ need of a strategy to manage
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Multiple Goals:

- Stay inside
- Do not collide
- Stay ahead
- Increment progress vs adversary

Real World Applications

Real World applications of algorithmic game theory:



MICRO-LEVEL FIGHTS CONTROL

Coordinate Control of individual units

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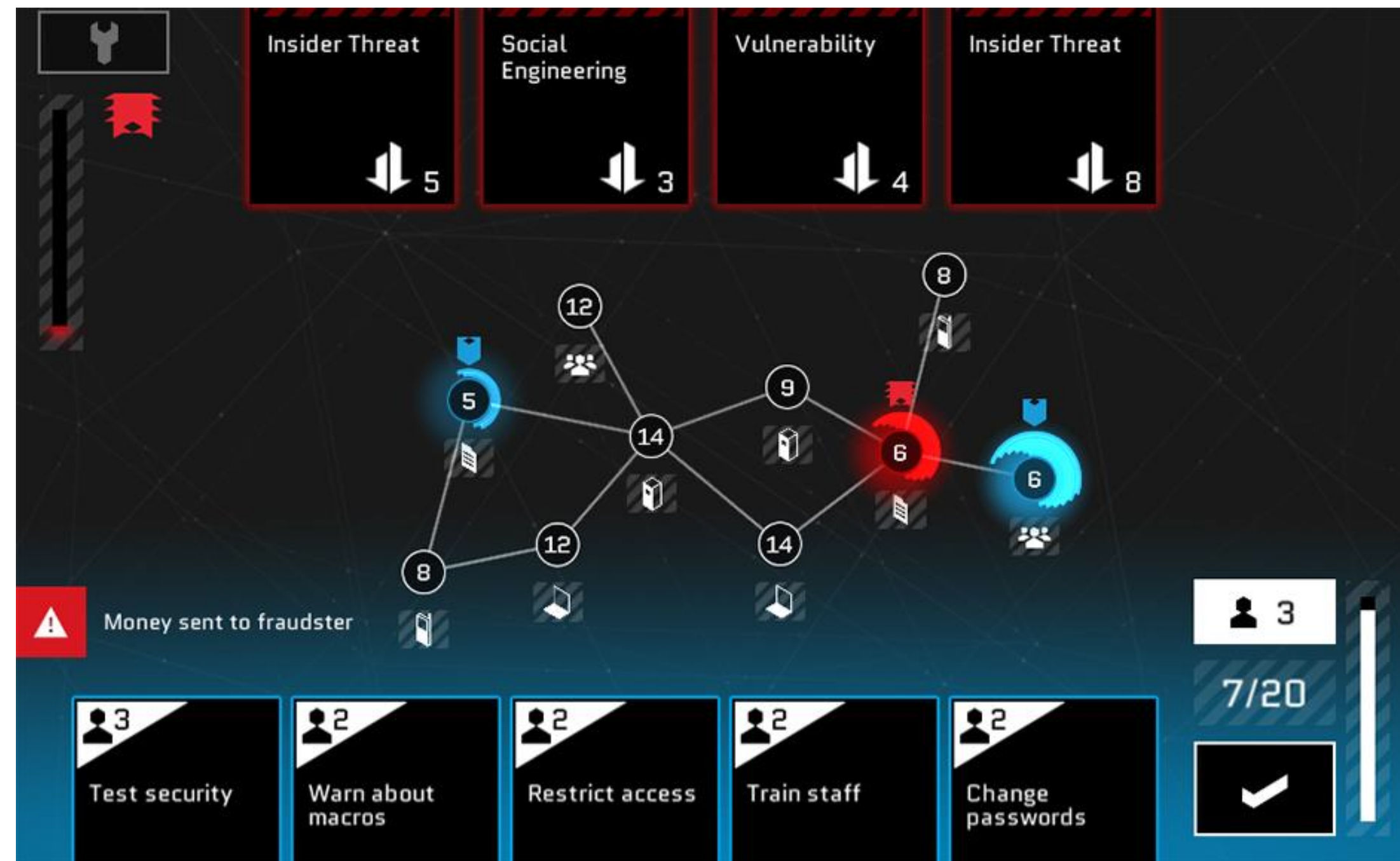
Adversarial Setting

⇒ need of a strategy to manage fight with adversary

Coordination required across a team of agents

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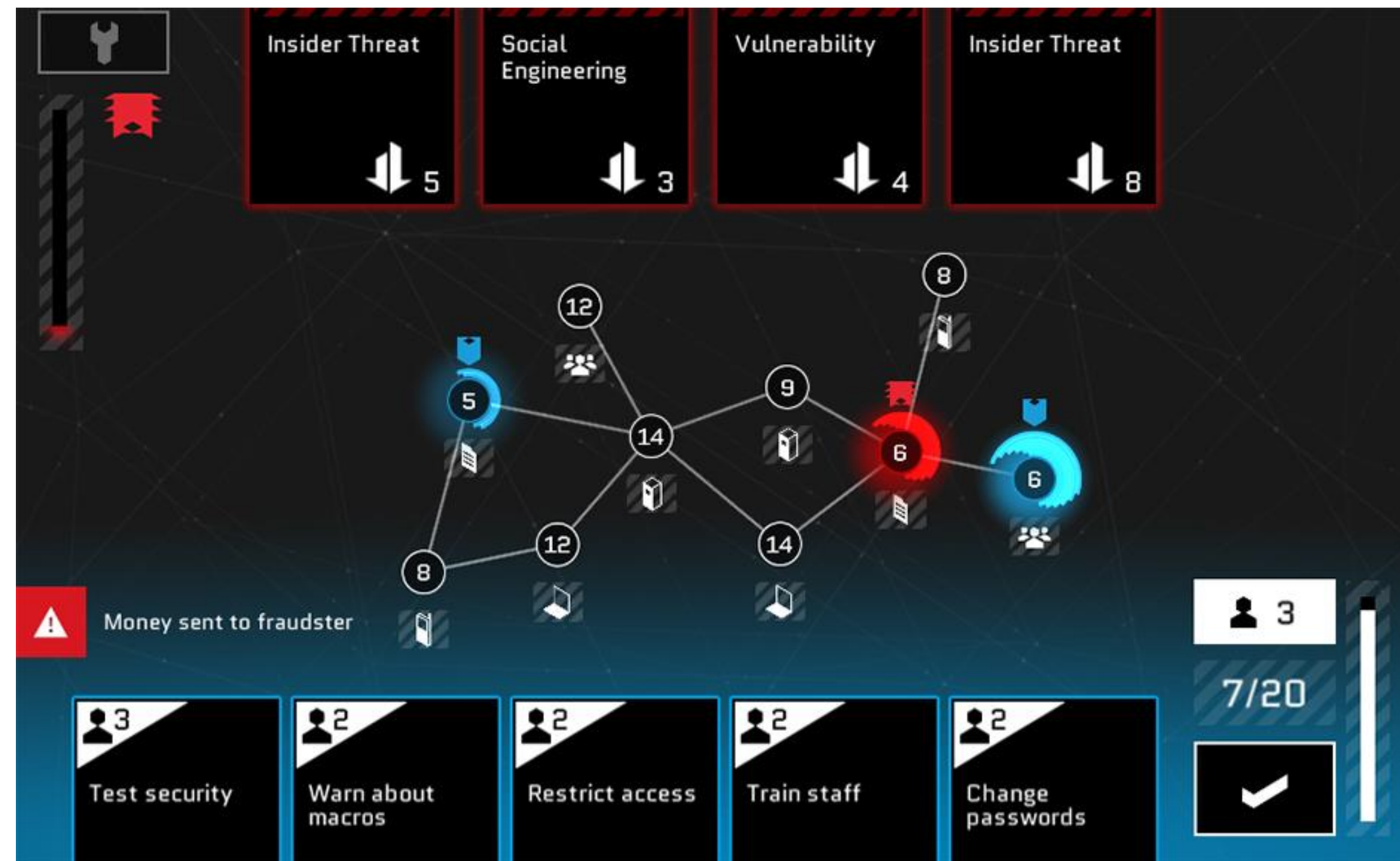


MACRO-LEVEL SECURITY GAMES

*Strategic decision of Attack and Defence
resource allocation*

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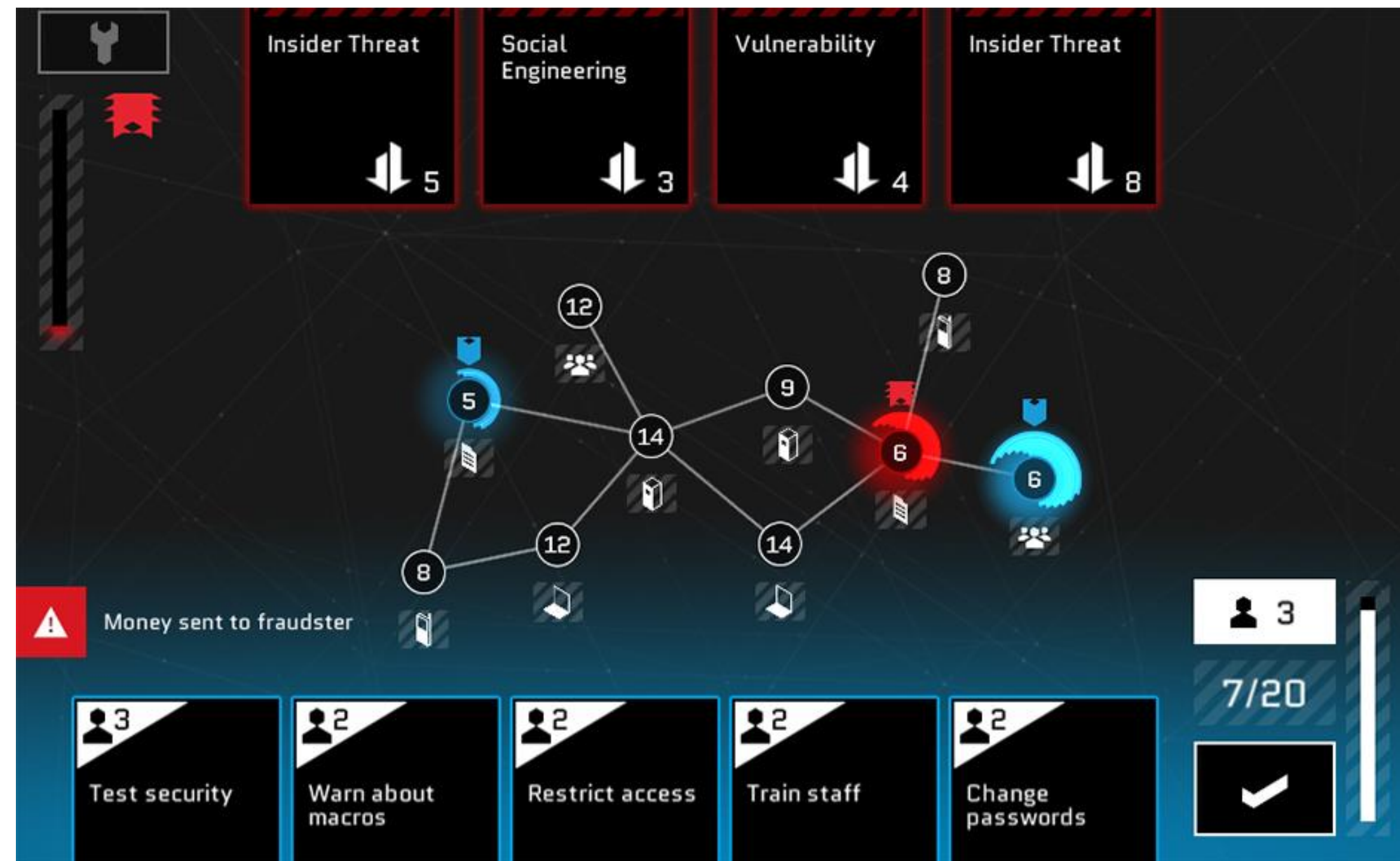
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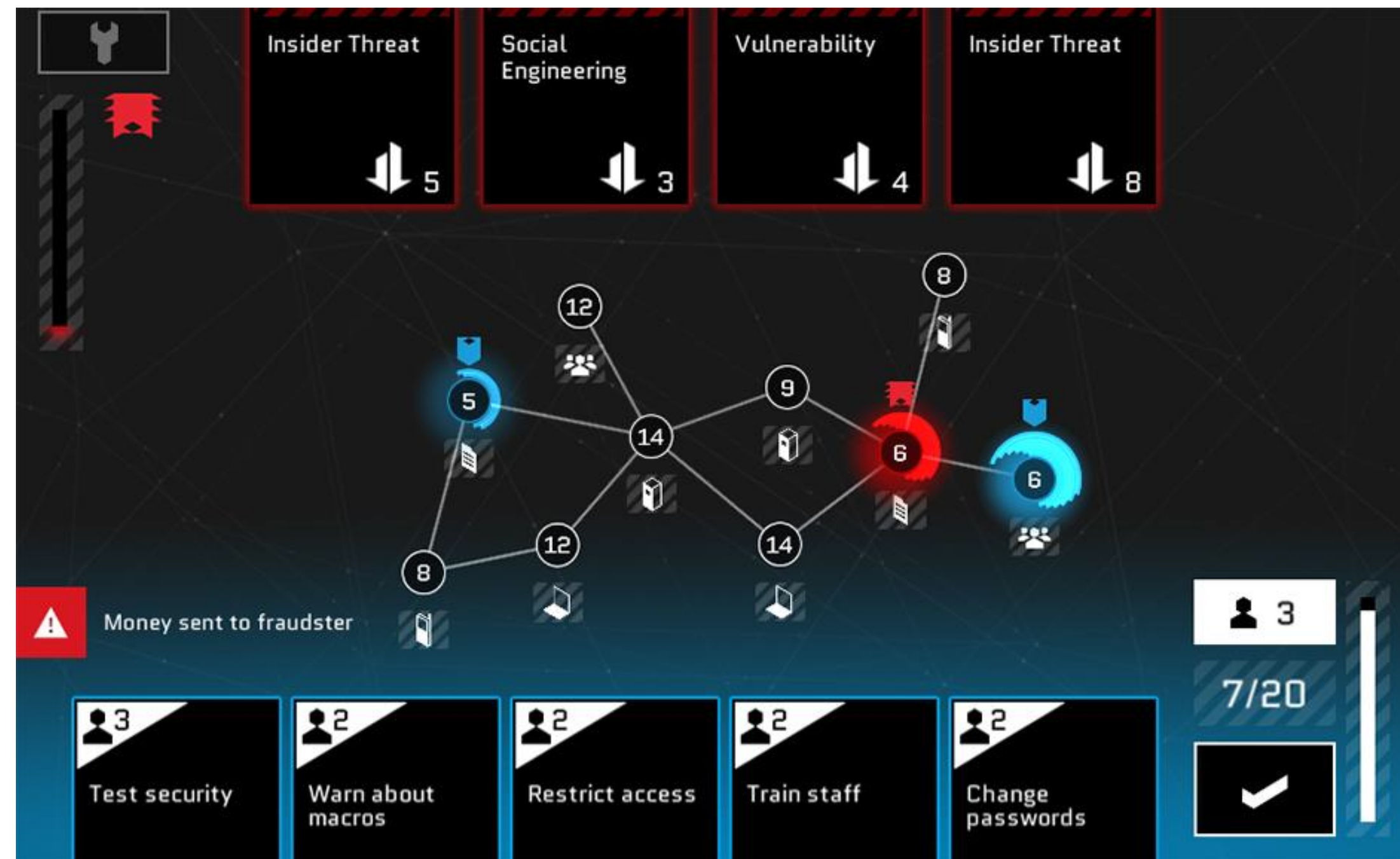
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Given a game, how can we find the strategies played at one such equilibrium?

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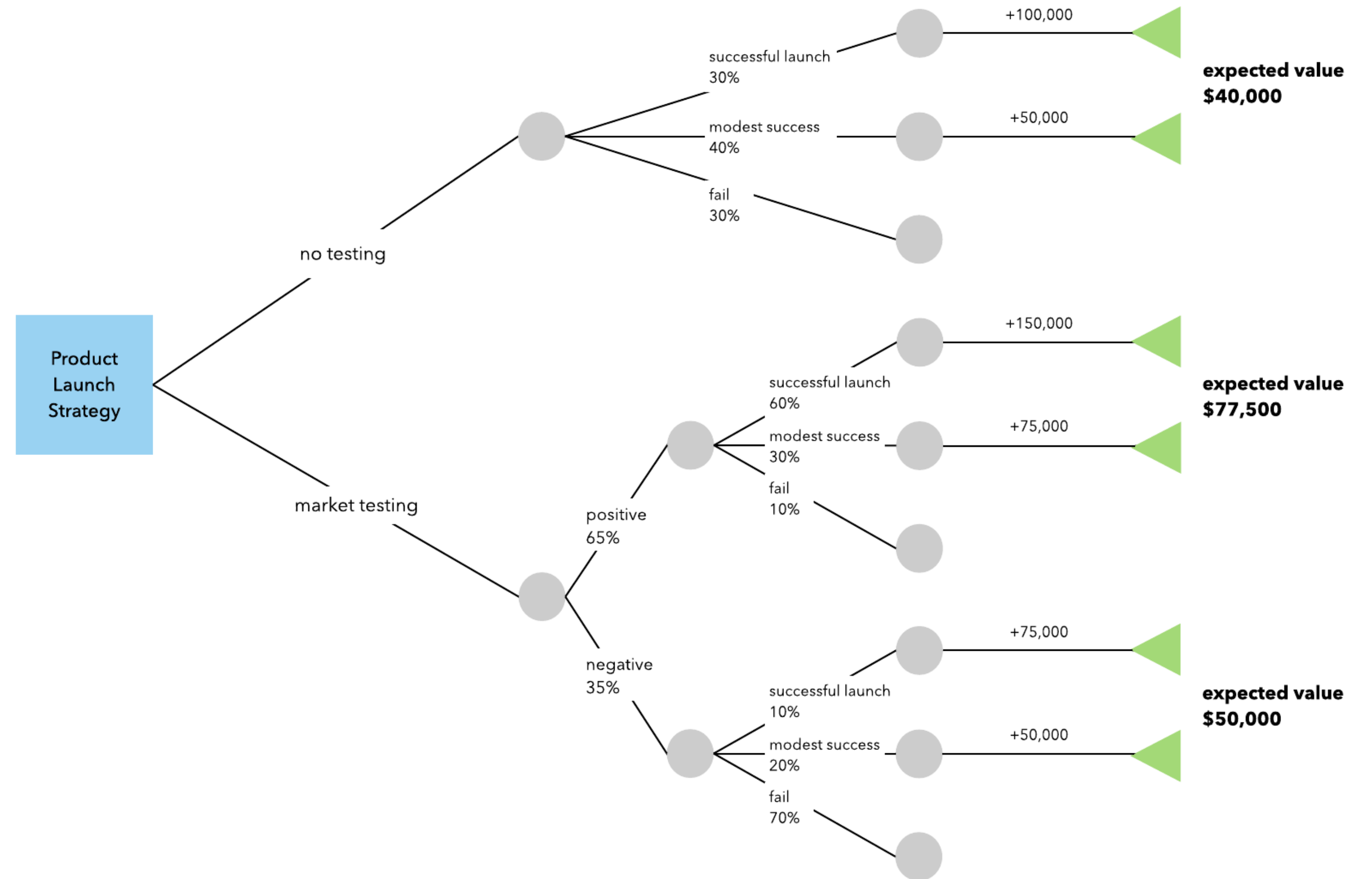
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Game Representation

*Games can be represented as
Decision Trees*

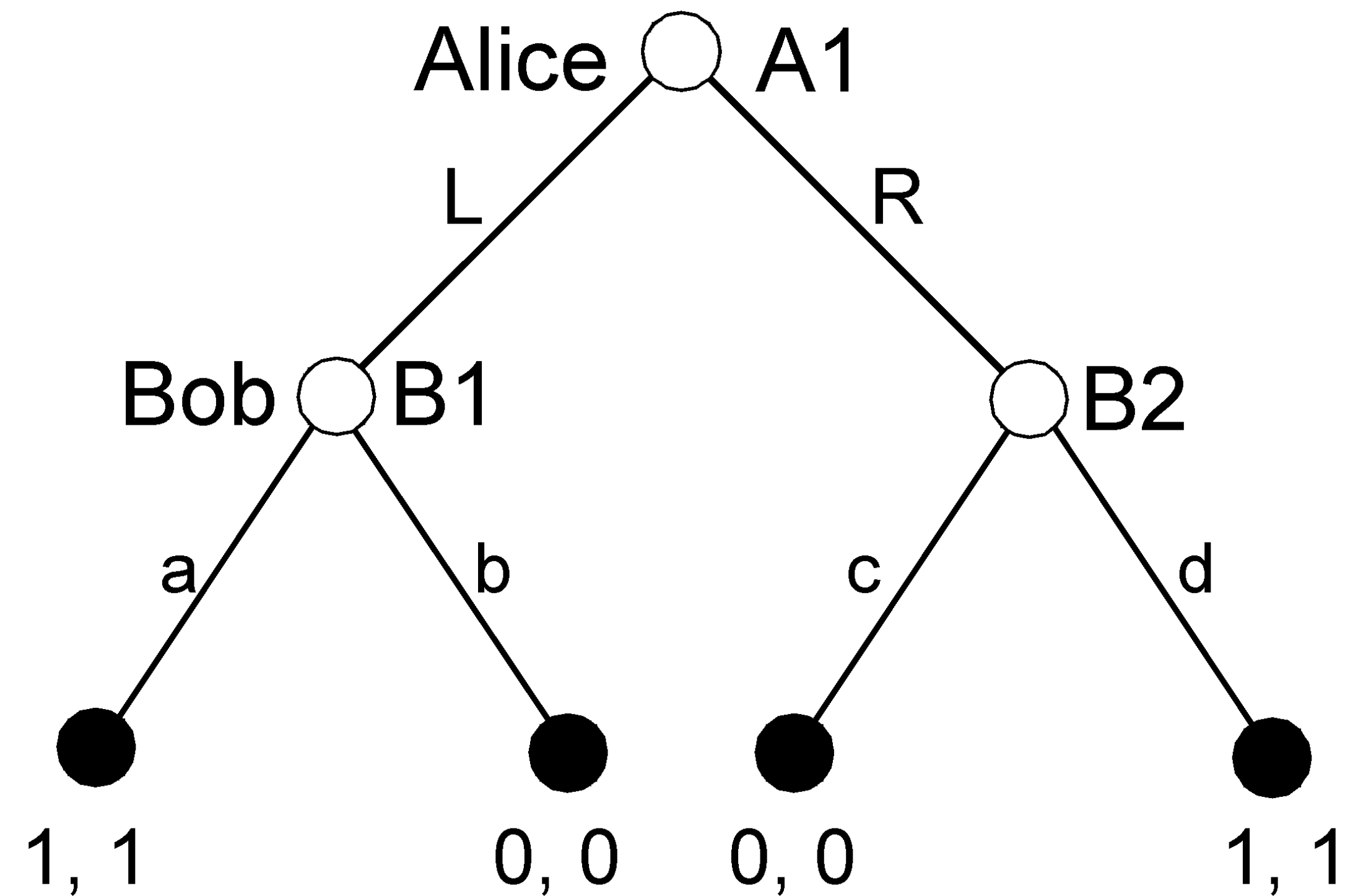
*Each player in the game has
to **choose one possible action**
from the available ones
whenever it is their turn*

*The **payoff** is determined at
the end **depending on the**
sequence of actions taken*



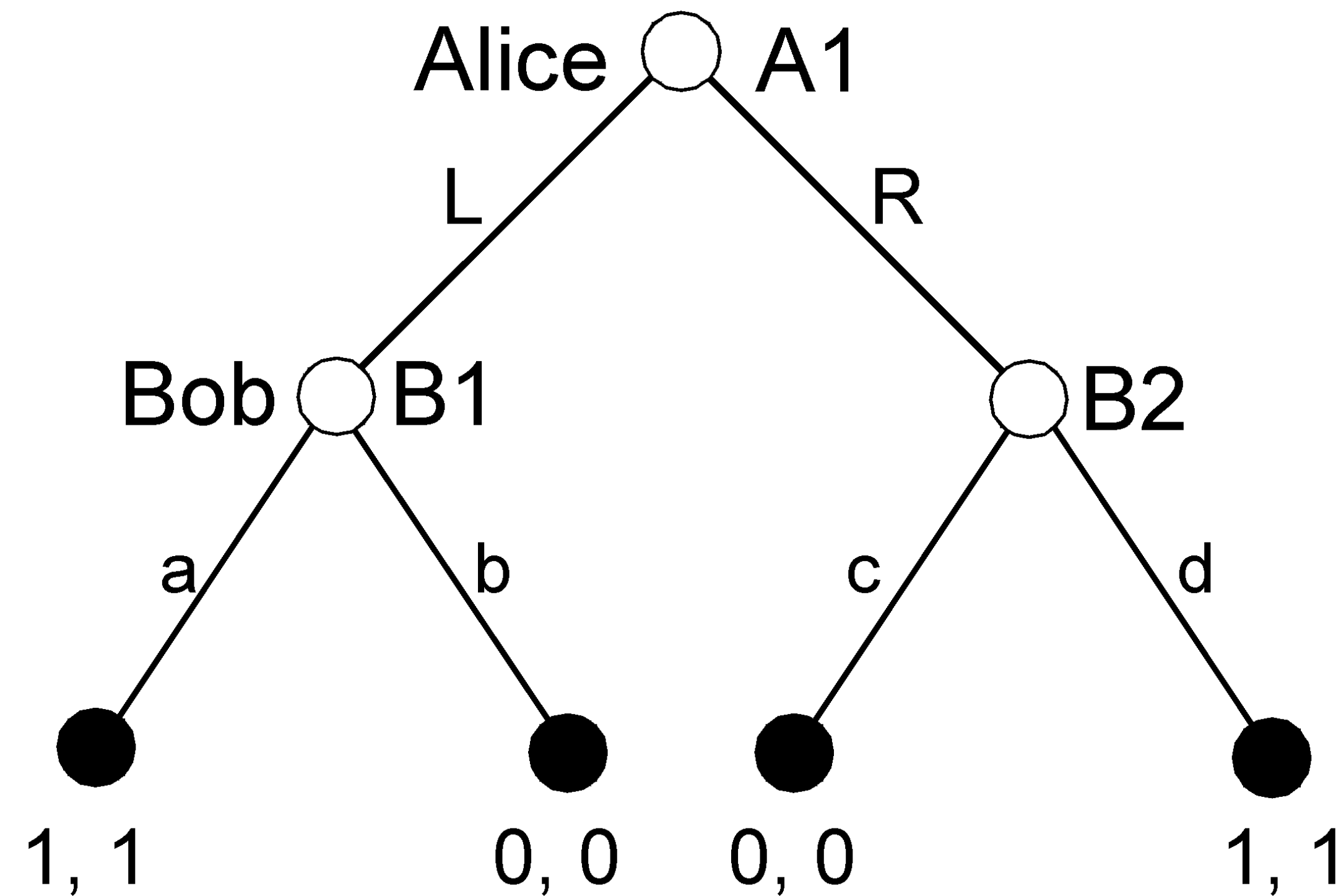
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Extensive Form Representation = game represented as a Tree (*states are nodes*)



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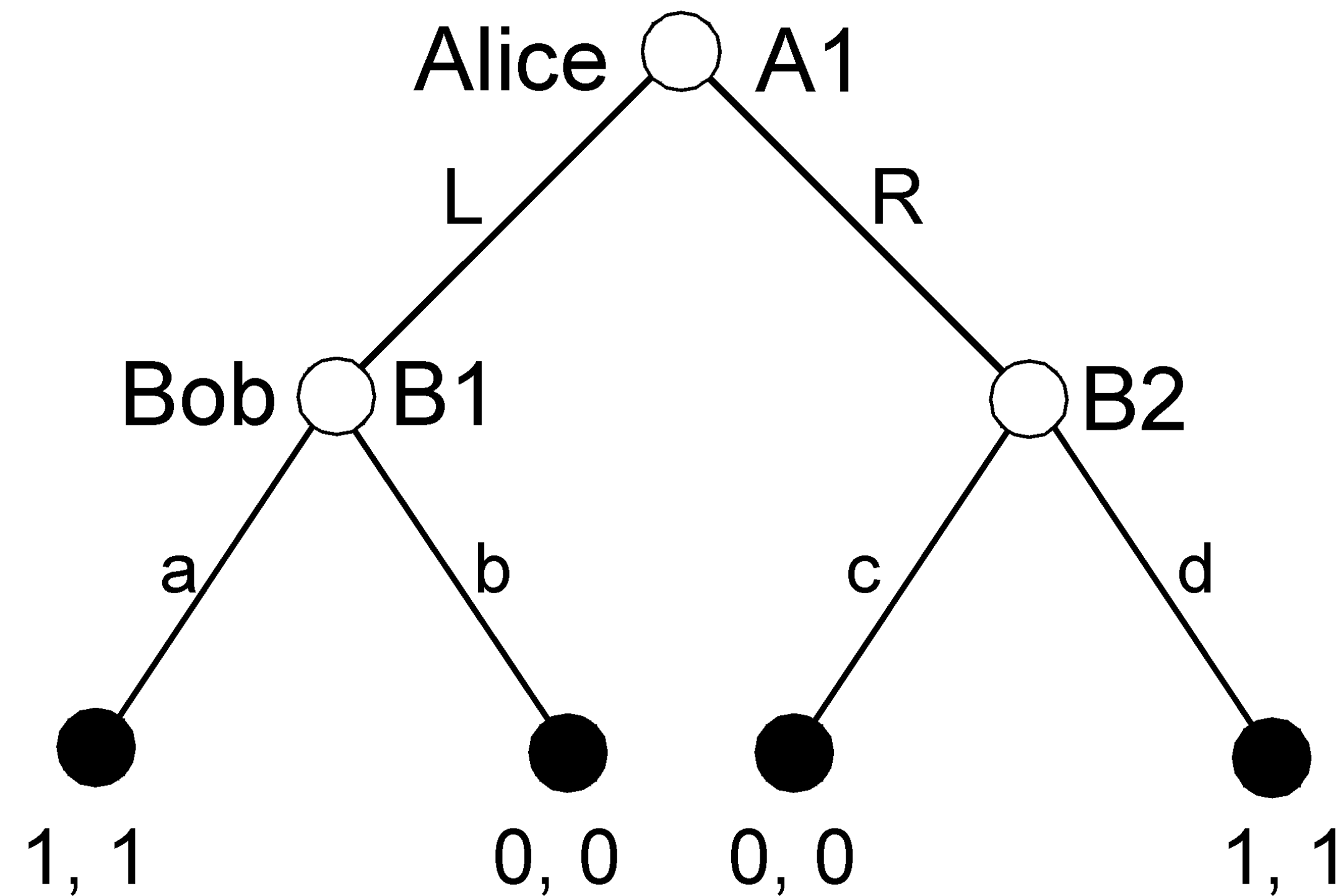
Perfect Information setting

Each node in the game can be uniquely identified by the player

⇒ perfect knowledge of opponent's and own past

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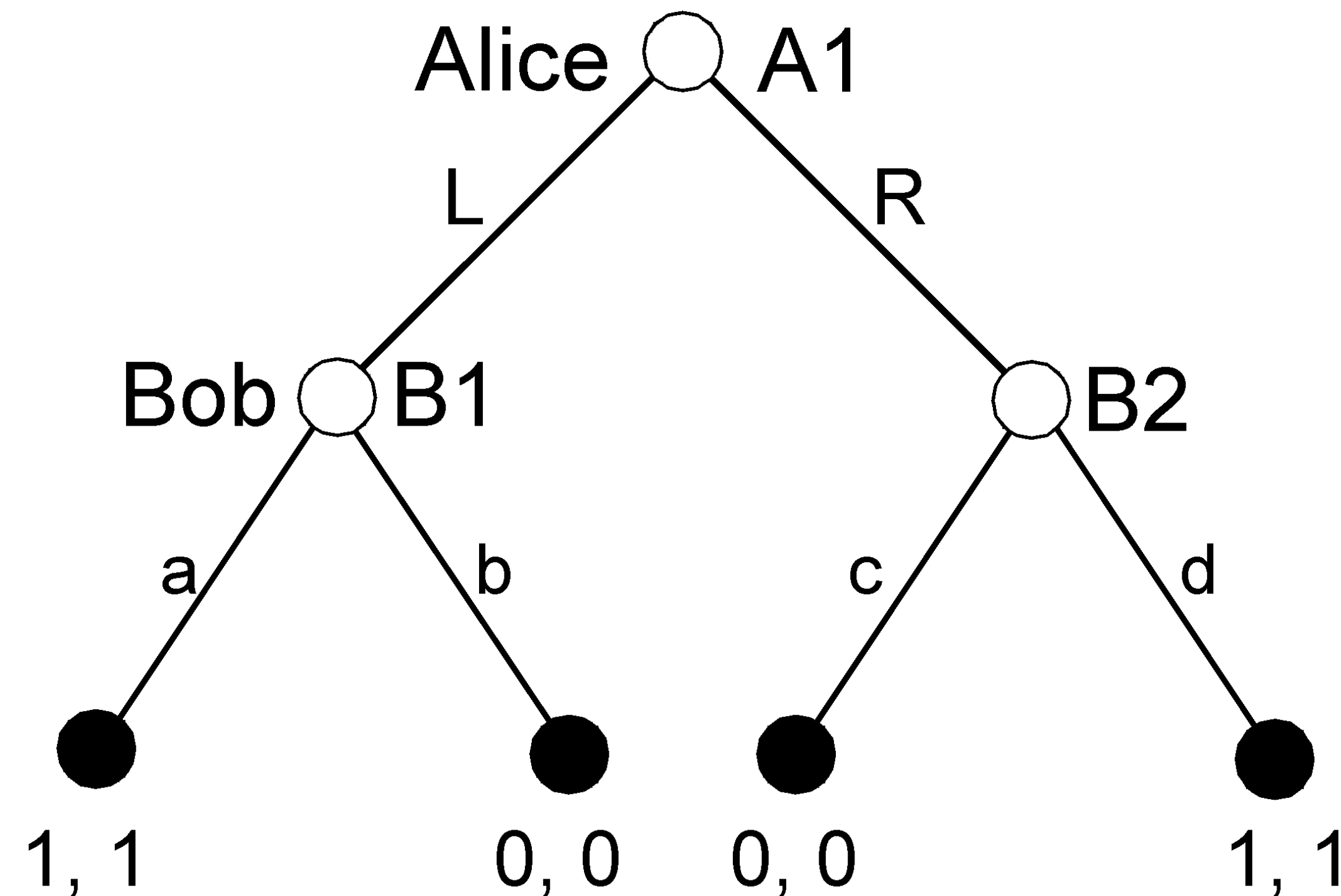
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A Strategy is a representation of probability distribution of actions at each node

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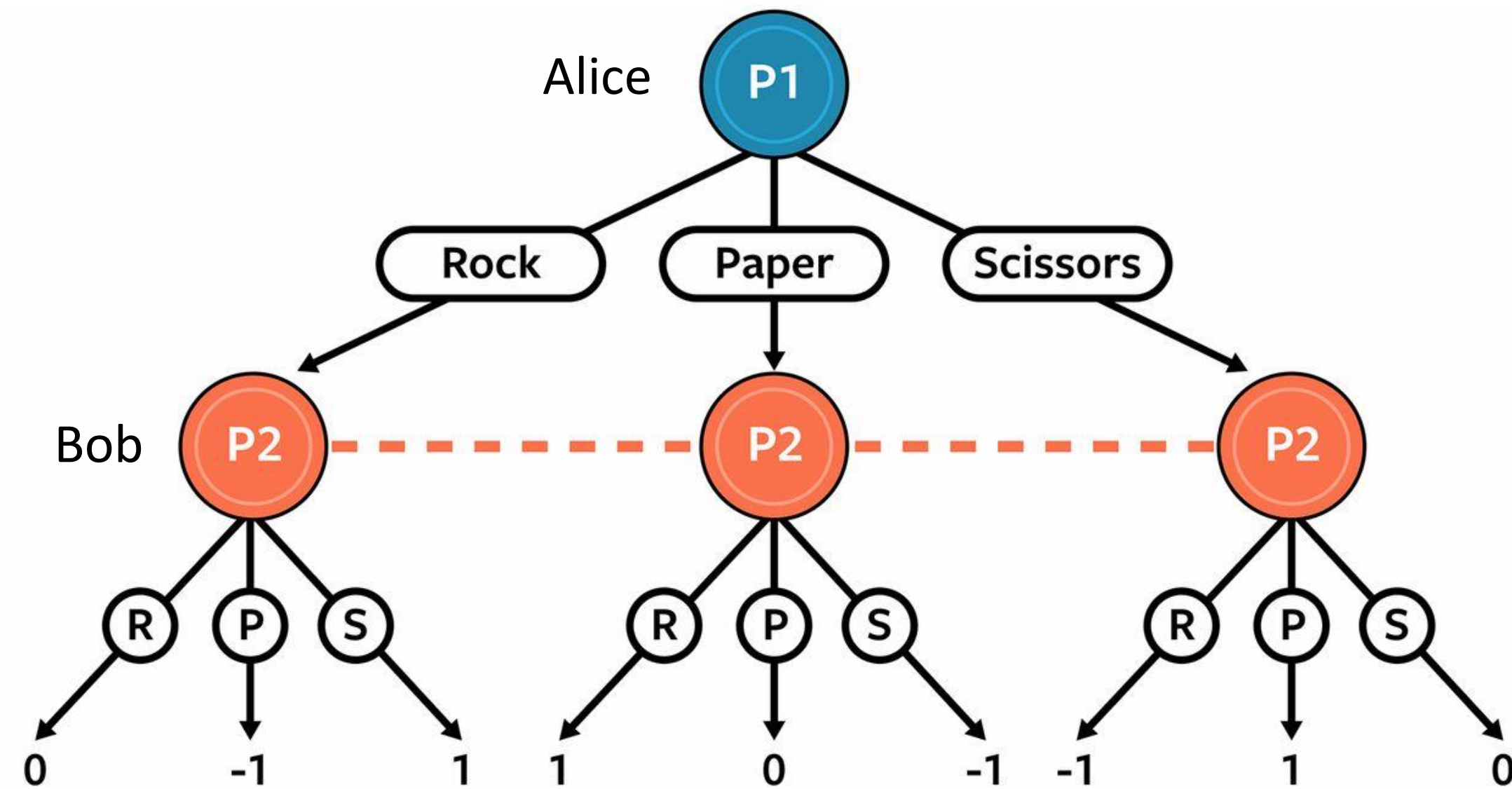
Alice's strategy: A1 - L: 0.5, R:0.5 *mixed strategy*

Bob's strategy: B1 – a:1.0, b:0.0

B2 – c:0.0, d:1.0 *pure strategy*

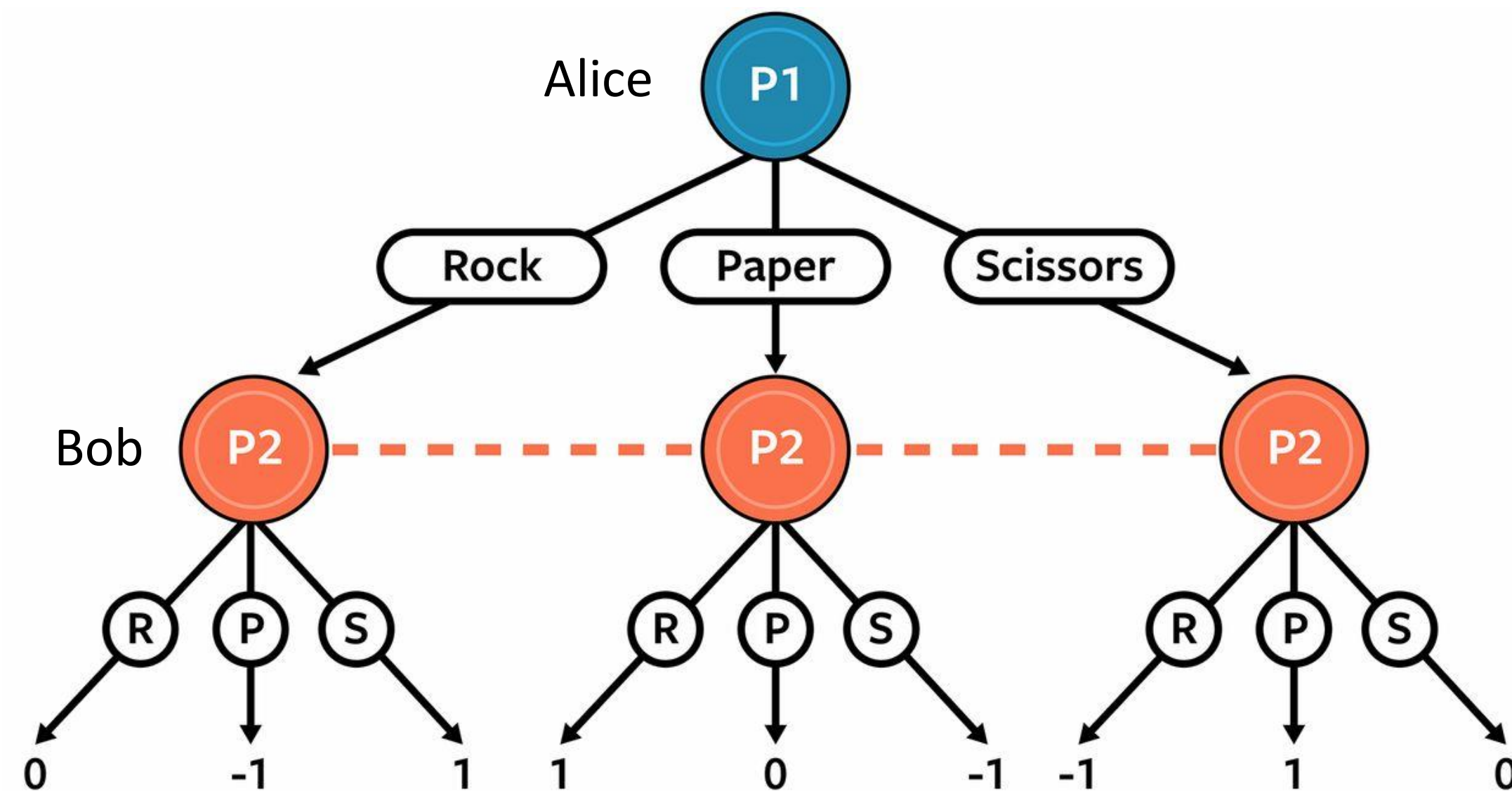
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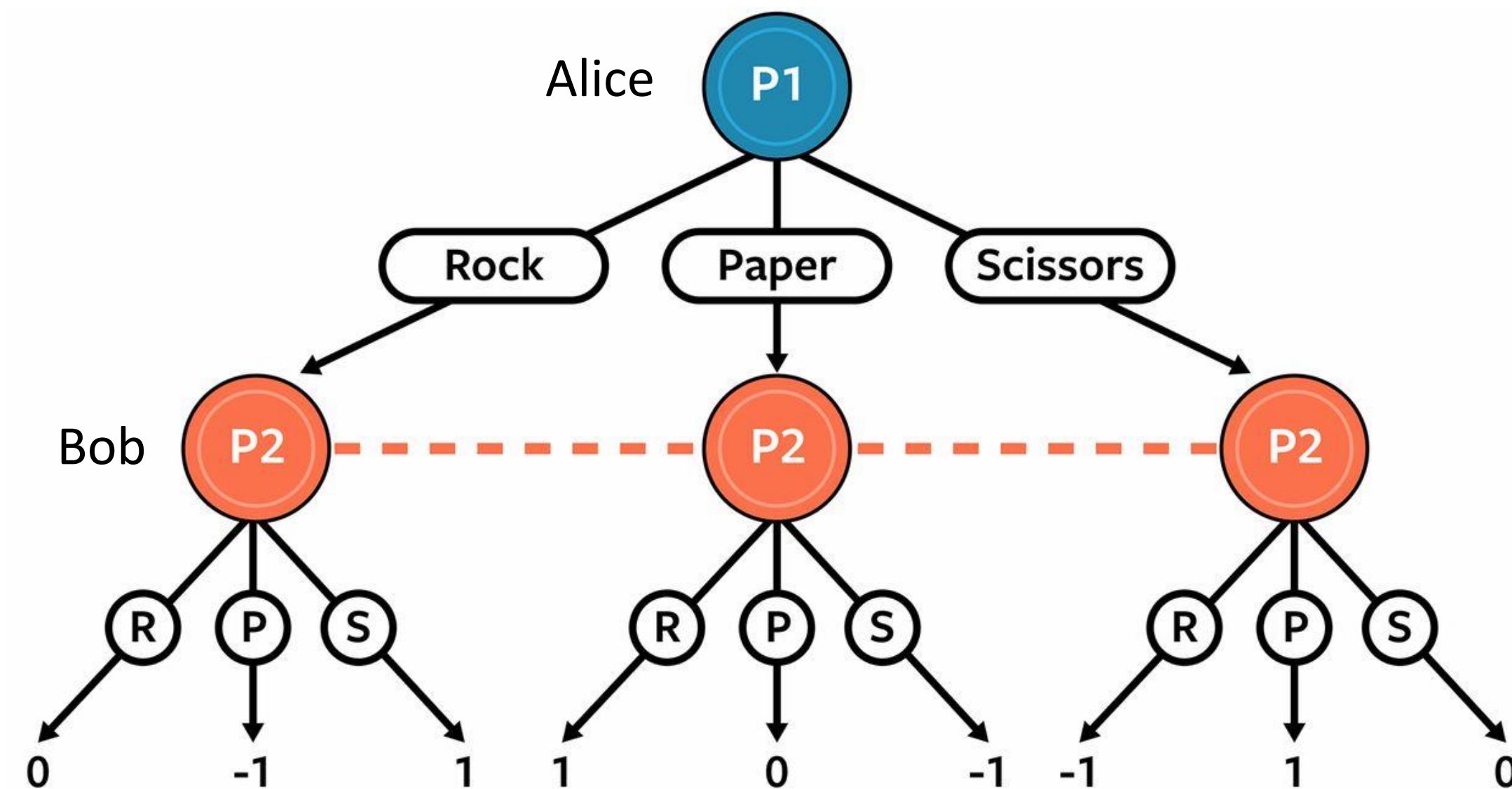
Imperfect Information setting

Information set constraint for Bob: he must play the same strategy at each node in the same info set

⇒ some nodes are indistinguishable for him, since he is not expected to know the action played by Alice

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Alice's strategy: P1 - R: 0.2, P:0.3, S:0.5

Bob's strategy: P2 – r:0.33, p:0.33, s:0.33

Nash Equilibrium

A ***Nash Equilibrium*** is a joint combination of strategies stable with respect to unilateral deviations of a single player

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	r	p	s
R	0,0	-1,1	1,-1
P	1,-1	0,0	-1,1
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Strategy Profile 1:

Alice - R:1.0, P:0.0, S:0.0

Bob - r:0.5, p:0.5, s:0.0

Not a Nash Equilibrium → Bob would deviate to P:1.0

Strategy Profile 2:

Alice - R:0.33, P:0.33, S:0.33

Bob - r:0.33, p:0.33, s:0.33

Nash Equilibrium → No one can increase payoff

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By finding Nash Equilibria, we can find stable strategies that express rationally stable situations

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General categorization of state of the art:

**Solution
Concept
Definition**

**Iterative
Algorithms
to find
Equilibria**

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Solution Concept Definition			
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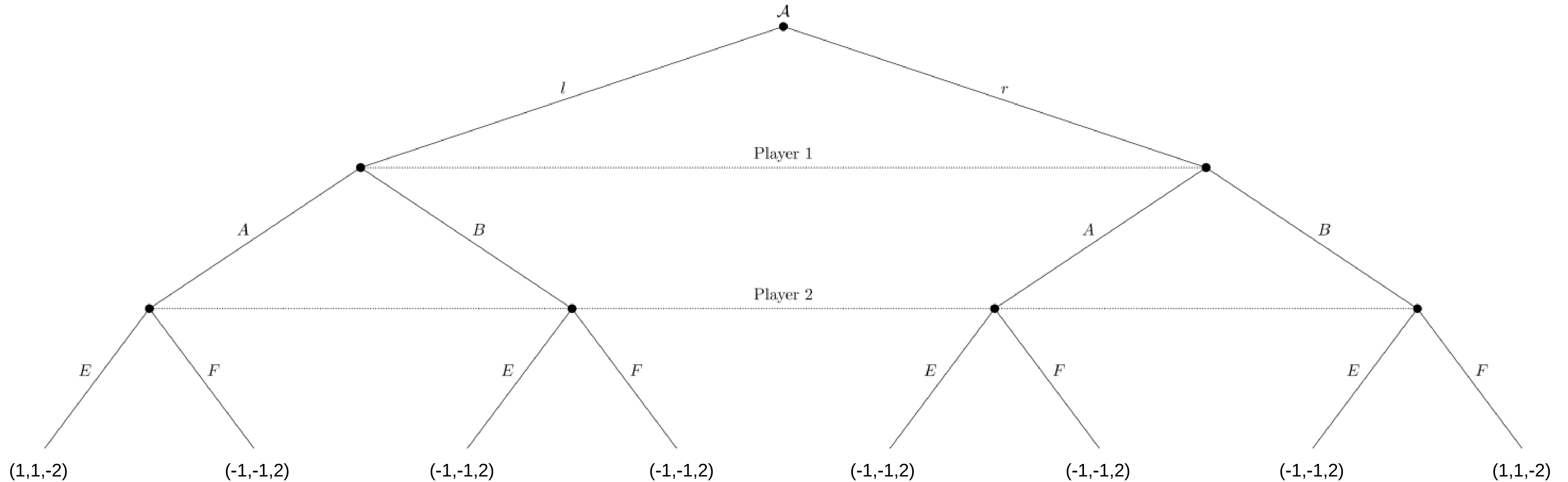
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Iterative Algorithms to find Equilibria	<i>Tabular algorithms:</i> LP techniques CFR [Zinkevich et al, 2008] Expansions: Abstraction, Sampling, Discounting, Search XFP [Heinrich et al, 2015] <i>Neural Approximating algorithms:</i> NFSP [Heinrich et al, 2016] DEEP CFR [Brown et al, 2018] DREAM [Steinberger et al, 2020] REBEL [Brown et al, 2020]	Internal Regret minimizers [Hart, MasColell, 2000] CFR-Jr [Celli et al, 2019] ICFR [Celli et al 2020]	Normal-Form algorithms, efficiency bounds [Basilico et al, 2016] Extensive-form definition, efficiency bounds , HCG algorithm [Celli and Gatti 2017] FTP [Farina and Celli, 2018] STAC [Celli et al, 2019] SIMS [Cacciamani et al, 2020]

State of the Art

General categorization of state of the art:

	2 Players Zero Sum Games	General Sum Games	Team Games
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Iterative Algorithms to find Equilibria	Our Focus will be on Team Games: • 2 players Zero sum games already refined solutions and bigger research groups working • General sum games are a possibility • Team Games are a topic of great expertise of the research team, and an already established environment is available Tabular algorithms: CFR [Lipman et al, 2008] Expansive form algorithms: XFP [Heinrich et al, 2015] Neural Approximating algorithms: NFSP [Heinrich et al, 2016] DEEP CFR [Brown et al, 2018] DREAM [Steinberger et al, 2020] REBEL [Brown et al, 2020]	internal regret minimizers [Hart, MasColell, 2000] CFR-Jr [Celli et al, 2019] ICFR [Celli et al 2020]	Normal-Form algorithms, efficiency bounds [Basilico et al, 2016] Extensive-form definition, efficiency bounds , HCG algorithm [Celli and Gatti 2017] FTP [Farina and Celli, 2018] STAC [Celli et al, 2019] SIMS [Cacciamani et al, 2020]

Team Games



Team Games can be characterized as N vs M players zero-sum games, in which all members of the same team have identical payoffs

In our research we will focus on 2 vs 1 games

Team Maxmin Equilibrium

Possible Solution Concepts:

TME = *Team Players maximize their value against a minimizing adversary.
Team Members cannot communicate if not prescribed by the game*

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Team Maxmin Equilibrium

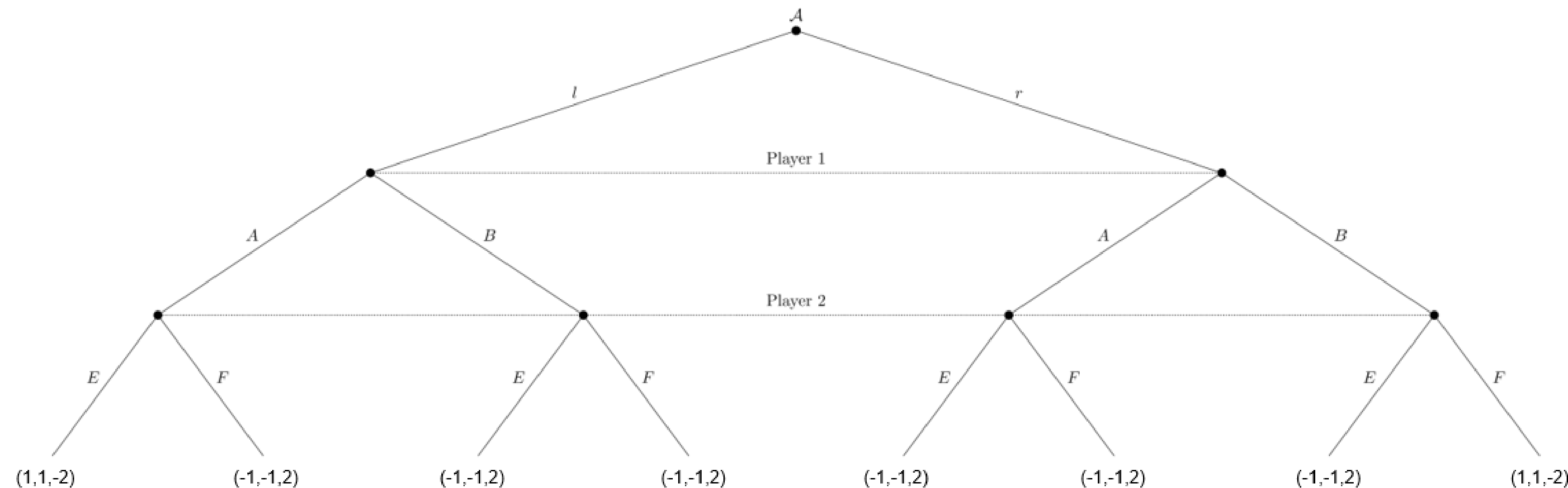
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TME:

A - l:0.5 r:0.5

P1 - A:0.5 B:0.5

P2 - E:0.5 F:0.5

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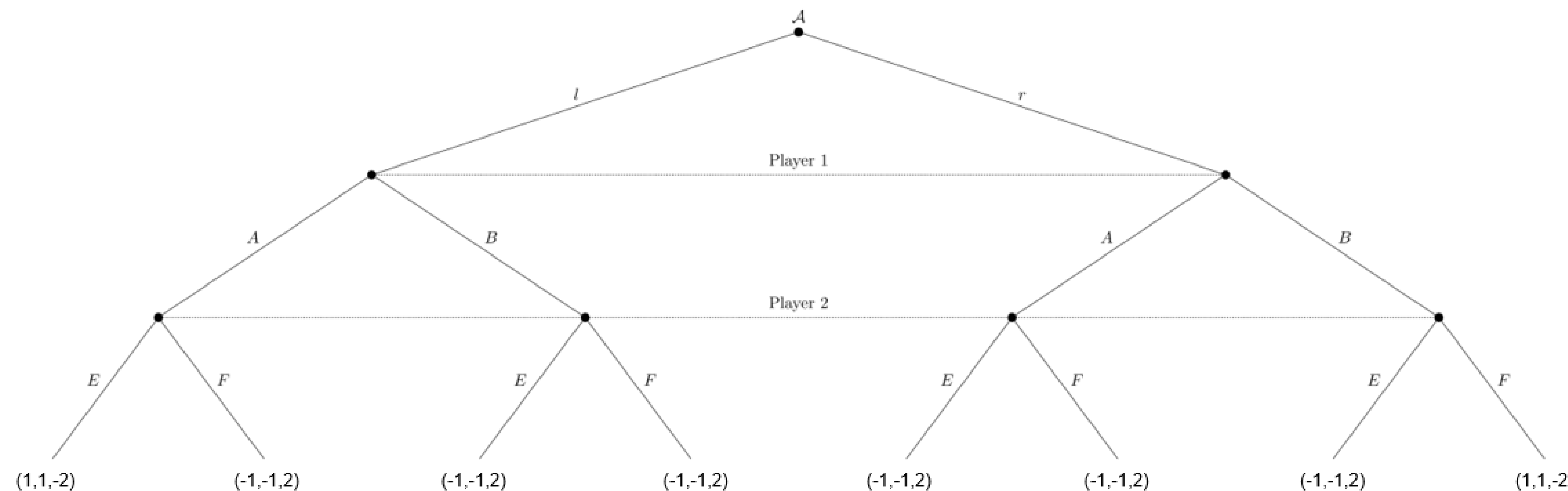
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TMECor:

A - l:0.5 r:0.5

S - s1: 0.5 s2:0.5

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zero sum games can be
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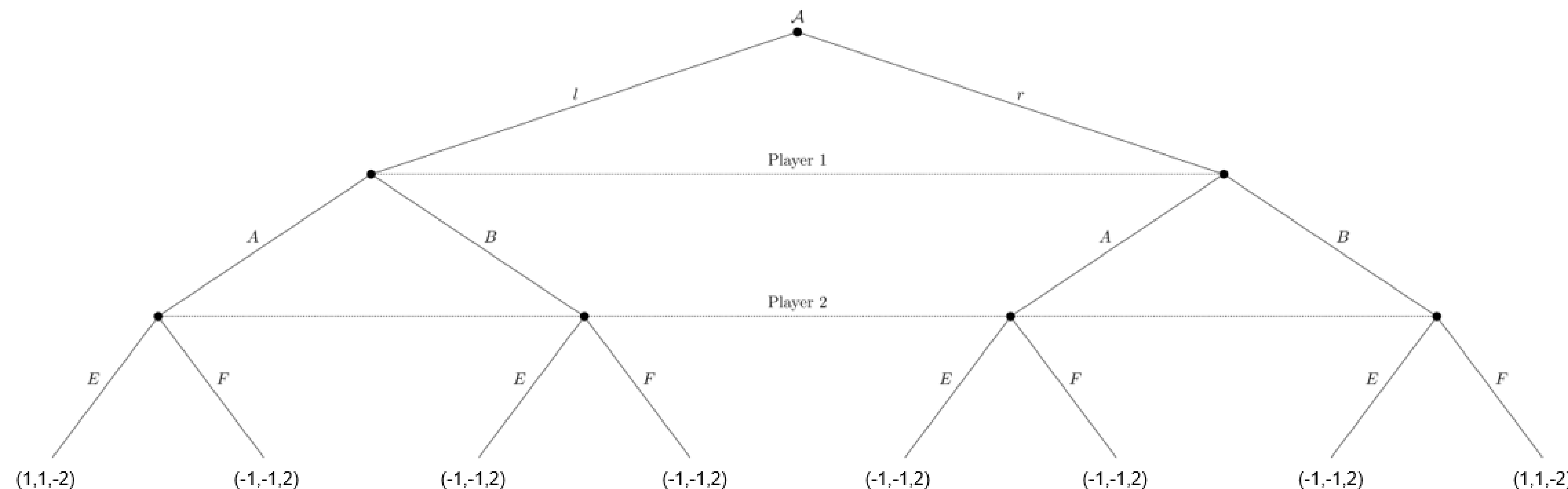
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TMEComm:

A - l:0.5 r:0.5

P1+P2 - AE:0.5 BF:0.5

Team Maxmin Equilibrium

Considerations:

Team Maxmin Equilibrium

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Communication can be really useful in team games

From [Celli and Gatti, 2017]:

Value provided by a TMECor can be arbitrarily larger with respect to a TME

Value provided by a TMEComm can be arbitrarily larger with respect to a TMECor

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Examples:

Card Games, Security Scenarios

Scopone scientifico, Bridge, Briscola

Coordinated Micromanagement of agents

Coordinated Macromanagement of resources

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Coordinated Micromanagement of agents

Coordinated Macromanagement of resources

Can we find a TMECor for a given Team Game?

Algorithms for TME

Algorithms for TME

Hybrid Column Generation [Celli and Gatti, 2017]

= Two LPs formulated on a progressively larger hybrid formulation of the game

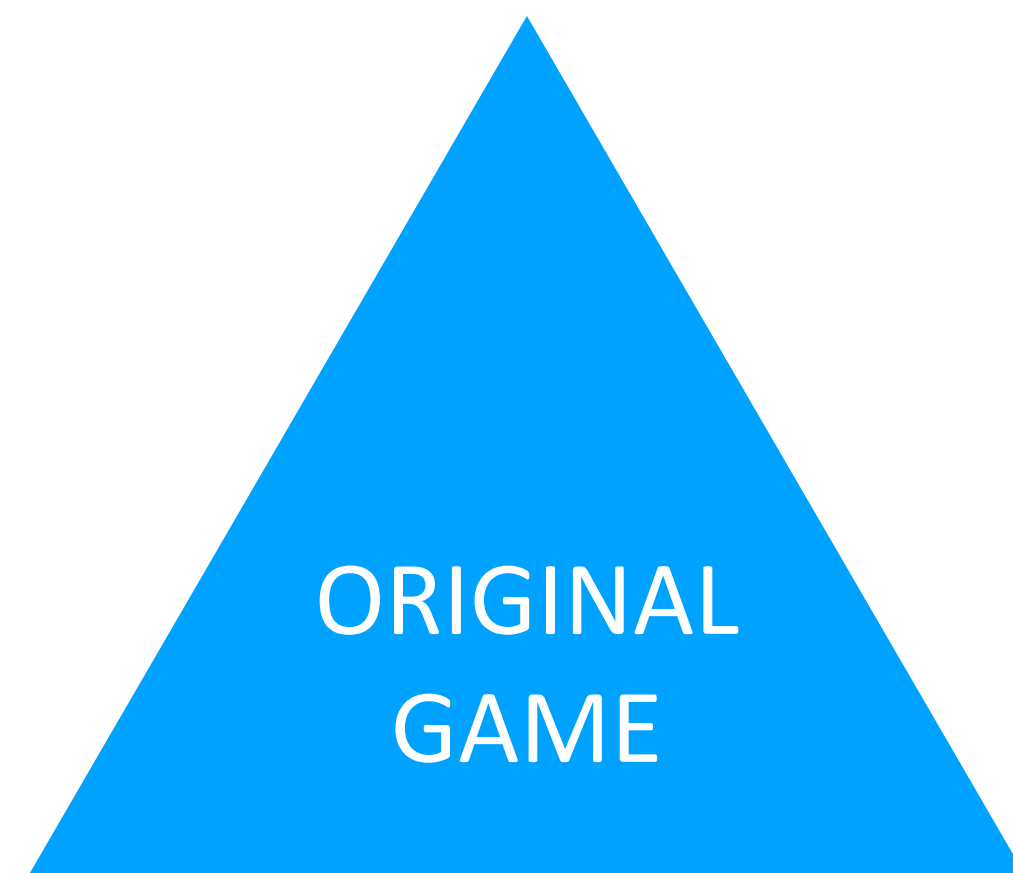
= Integer LP oracle to find the next Joint Strategy to add

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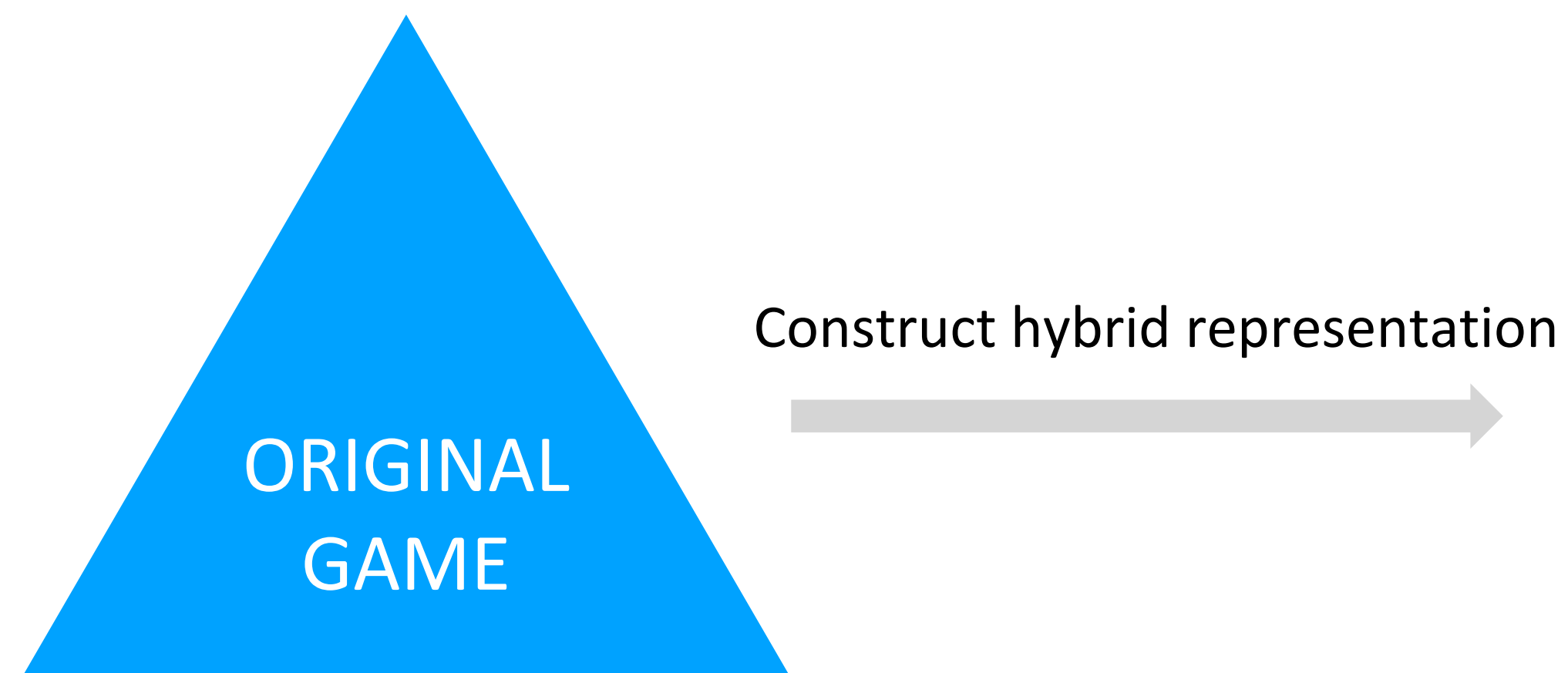


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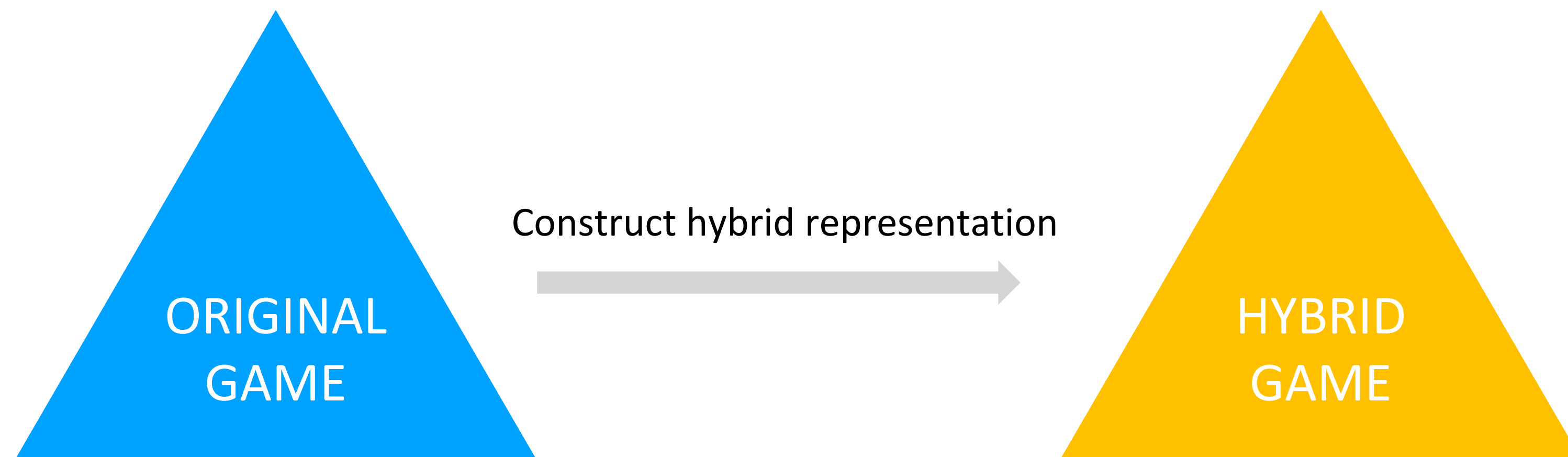


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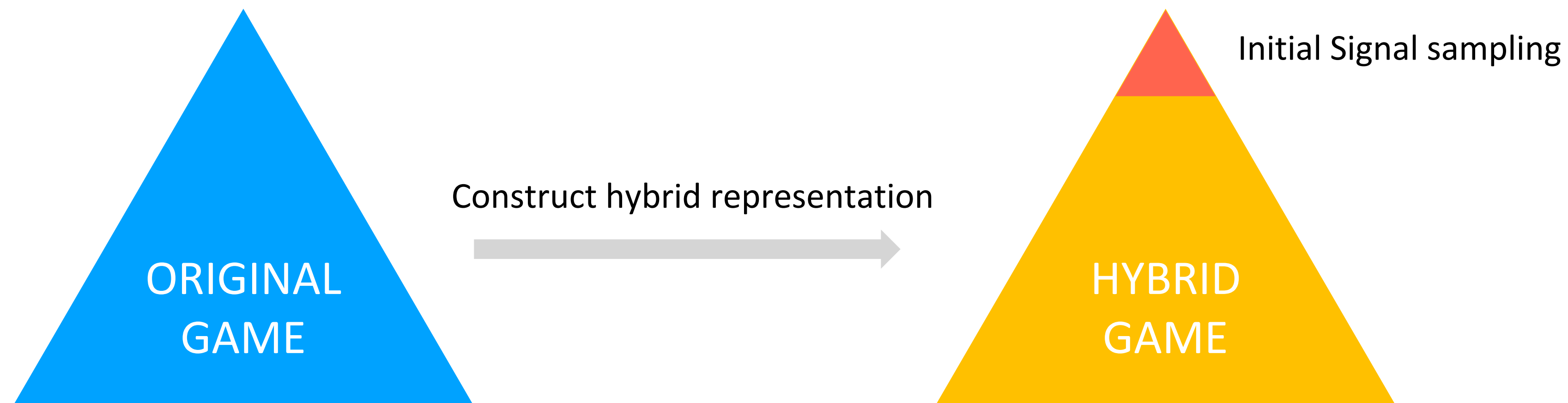


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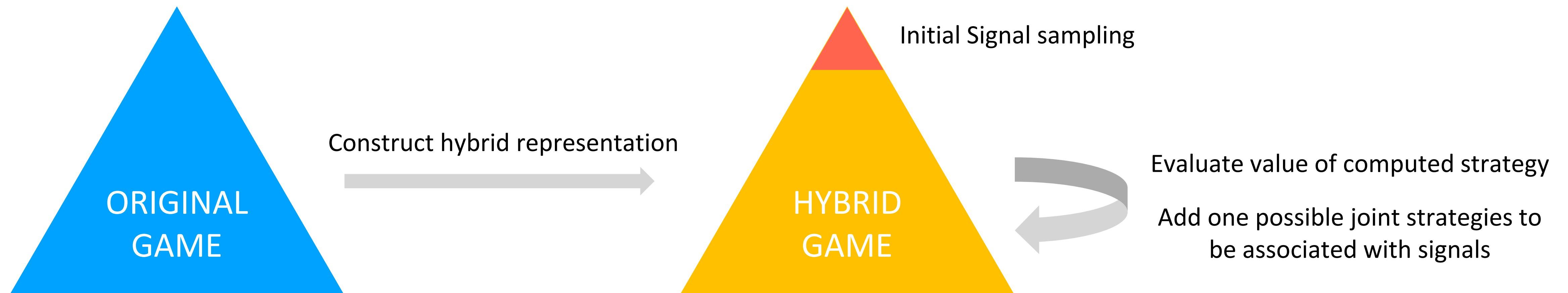


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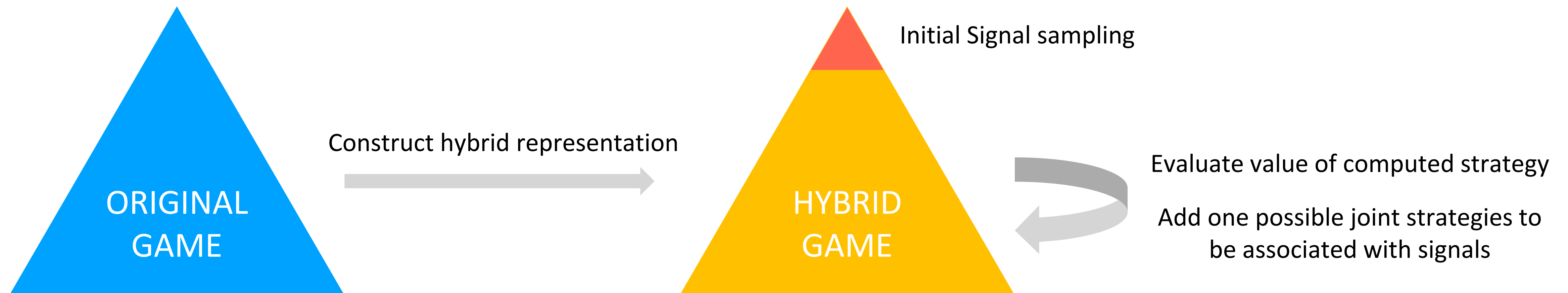


Algorithms for TME

Hybrid Column Generation [Celli and Gatti, 2017]

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✓ *Approximation can be obtained by relaxing binary constraints of BR oracle*

✗ *Integer LP limits scalability*

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Fictitious Team Play [Farina and Celli, 2018]

= Iterative Best Response computation to average strategy of adversary

= Best Response as an MILP

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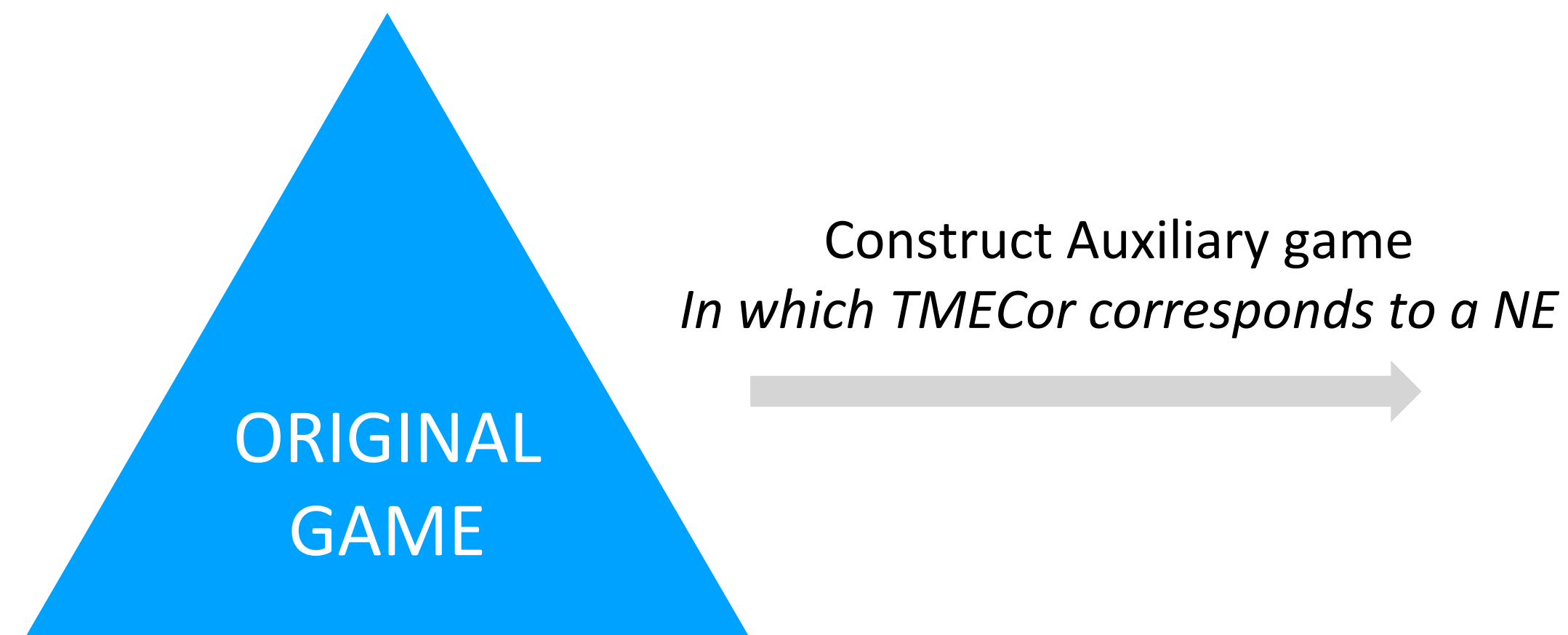
ORIGINAL
GAME

Algorithms for TME

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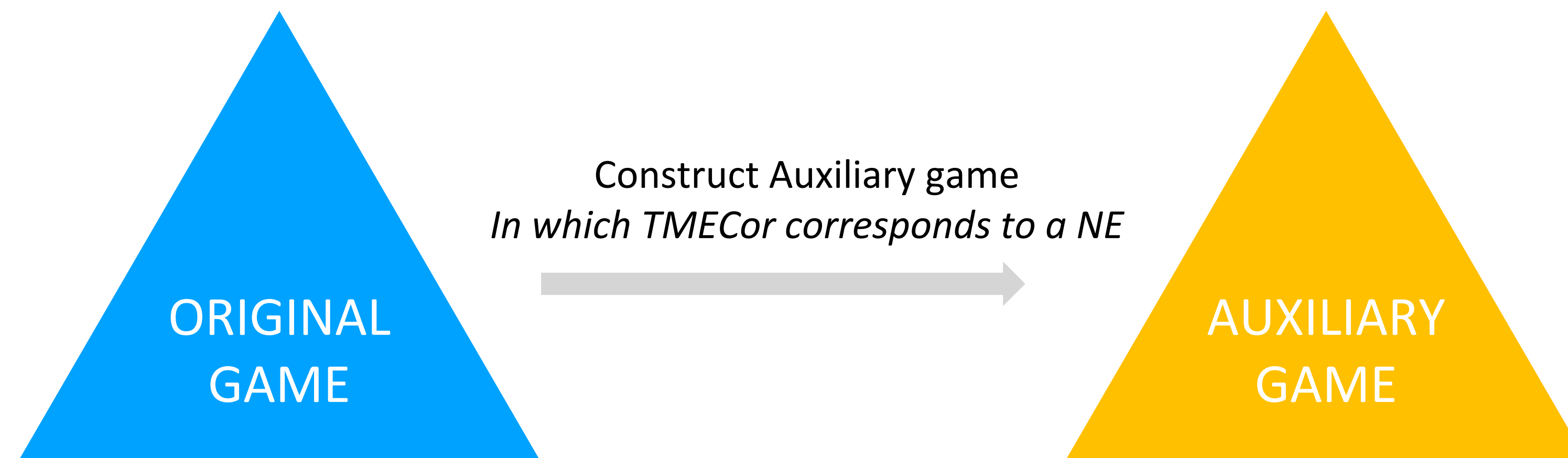


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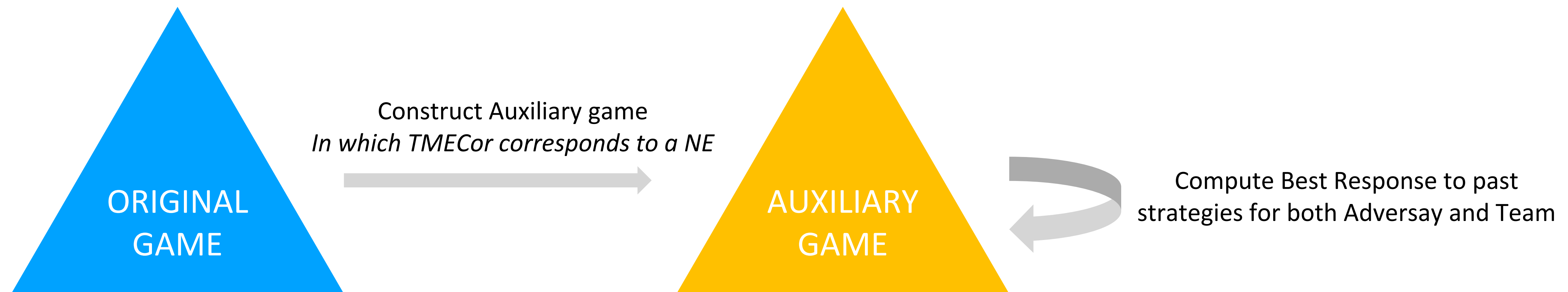


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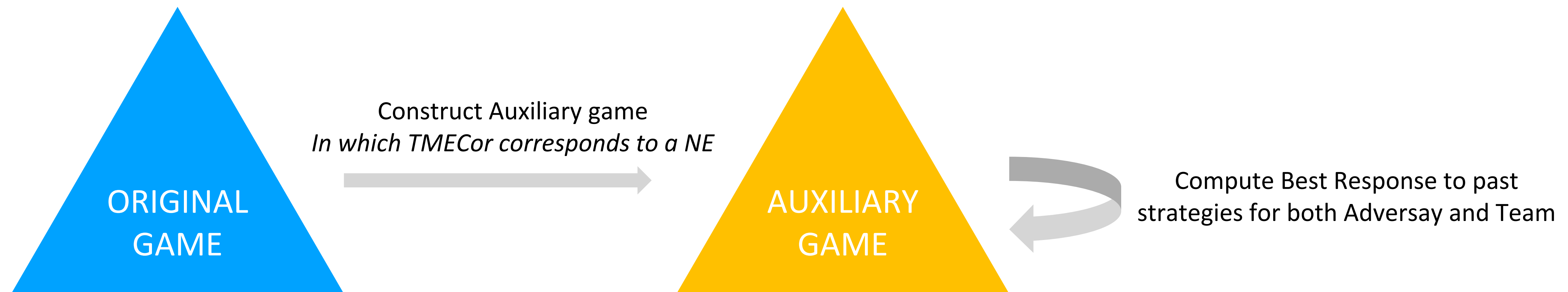


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✓ *Faster than HCG*

✗ *Slower empirical convergence rate of FP*

✗ *MILP limits scalability*

Algorithms for TME

Algorithms for TME

Soft Team Actor Critic [Celli et al, 2019]

= *Iterative gradient descent over the space of possible parameters*

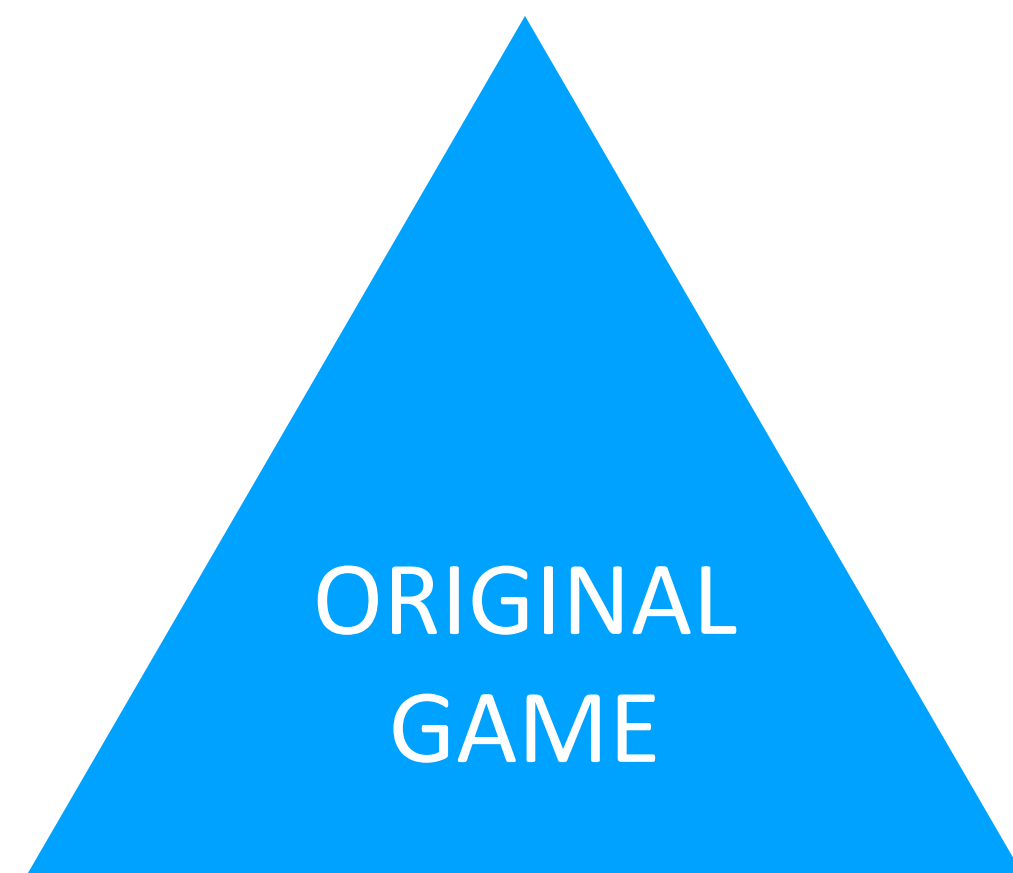
= *Actor-Critic RL Framework*

Algorithms for TME

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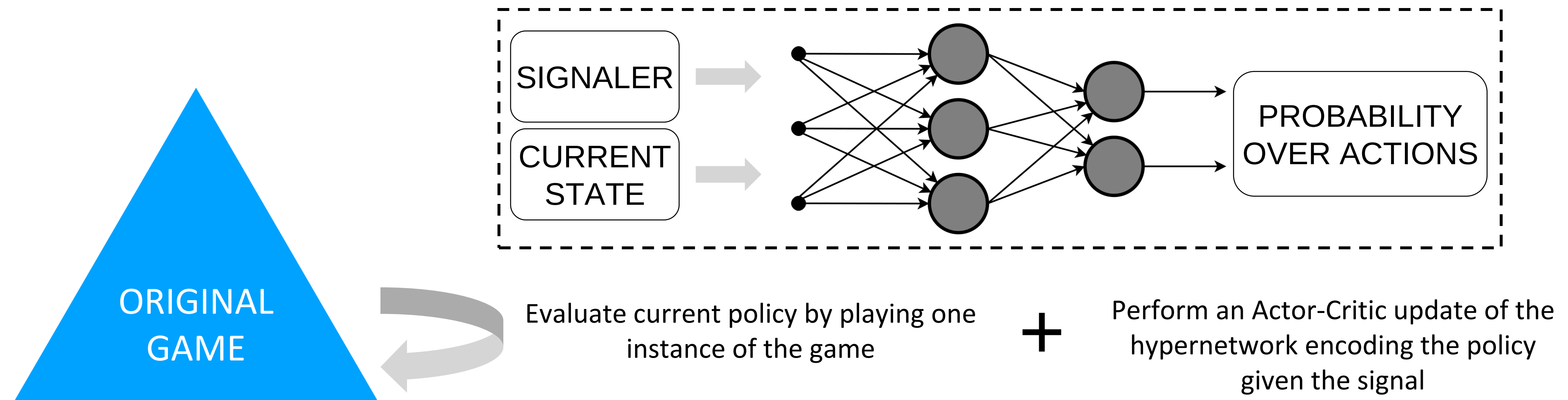


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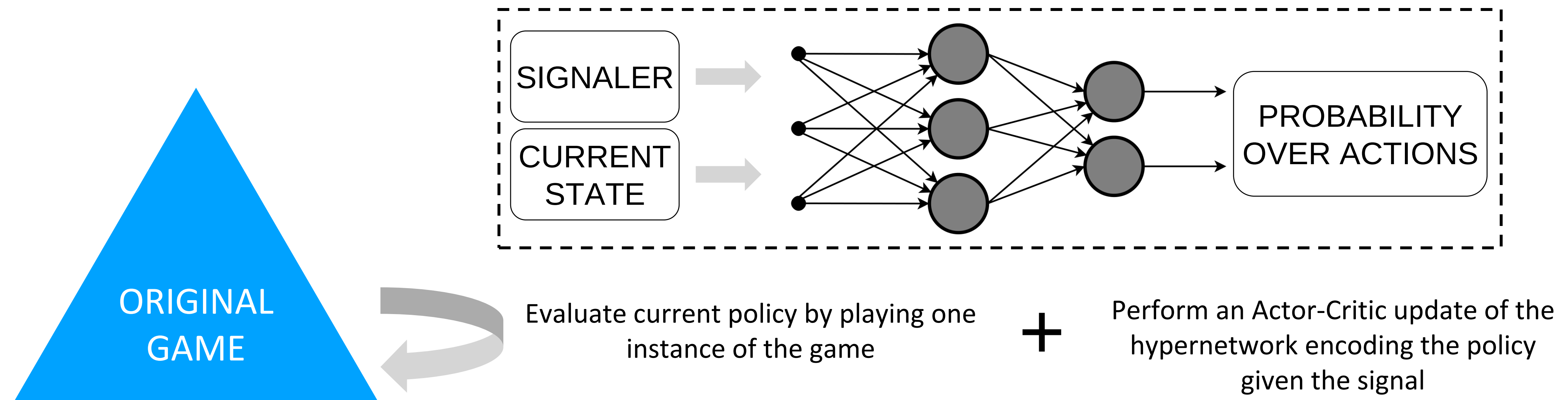


Algorithms for TME

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- ✓ *No requirements of model available $\Rightarrow$ no manipulation of original game needed*
- ✗ *Fixed number of uniform signals $\Rightarrow$ no guarantees of convergence*
- ✗ *No Robustness of result due to noise from fixed uniform signals and gradient descent*

Algorithms for TME

Algorithms for TME

Signal Mediated Strategies [Cacciamani et al, 2020]

= Centralized Training merging team players and creating a joint strategy

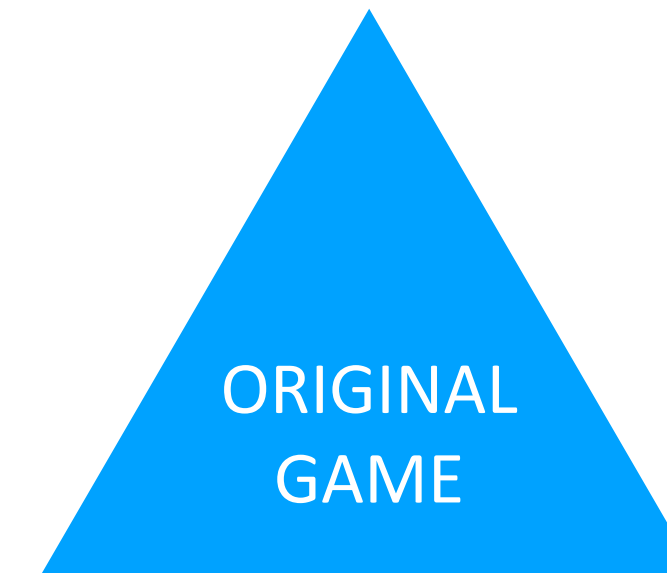
= Learn marginalized policies for decentralized execution conditioned by a signal

Algorithms for TME

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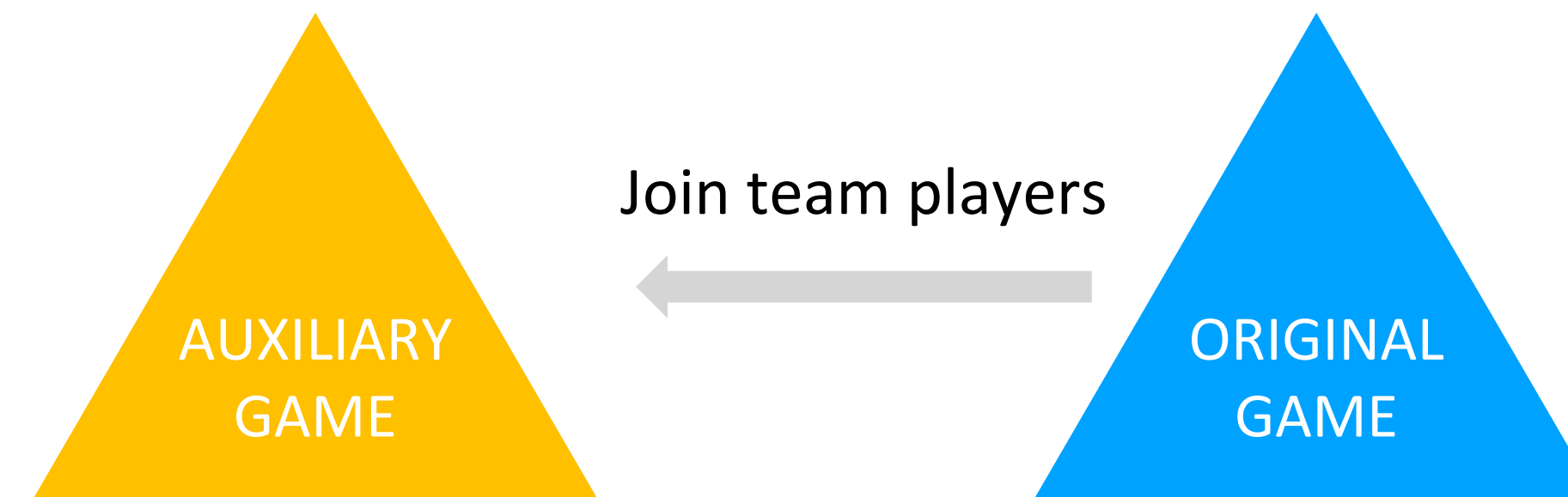


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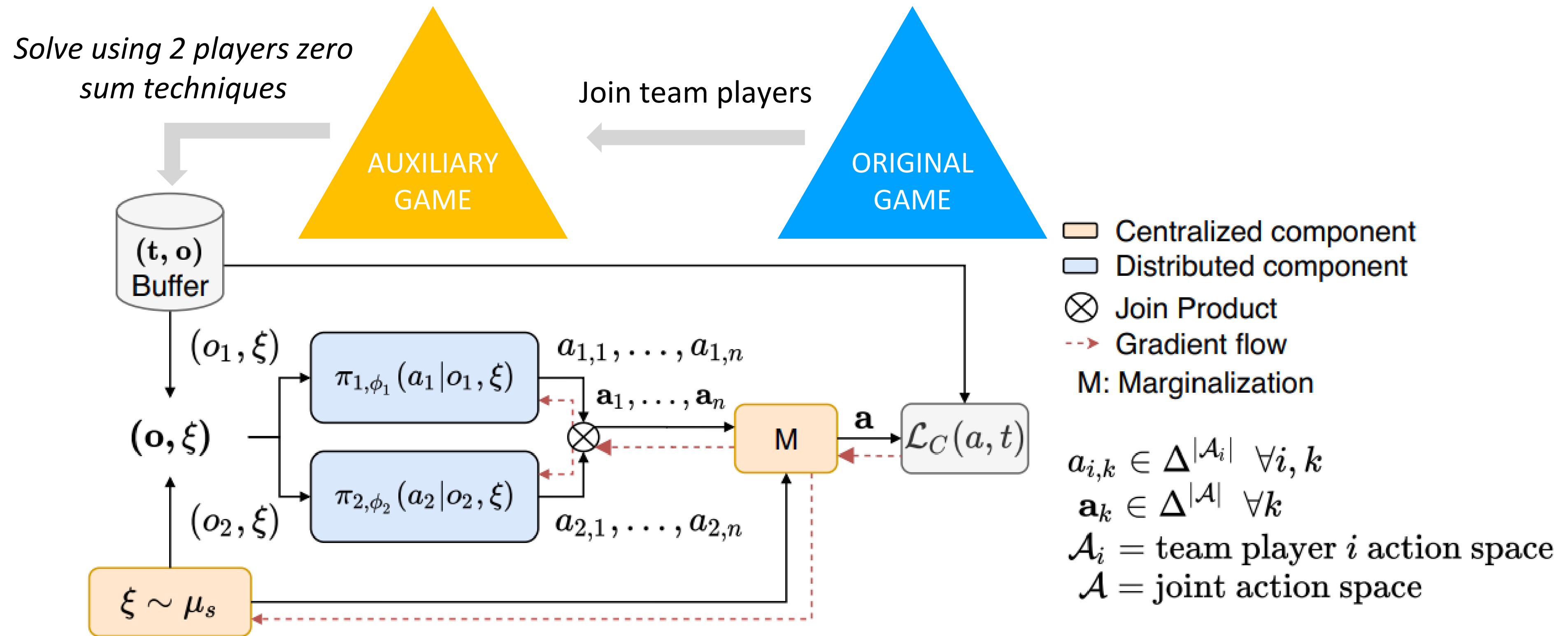


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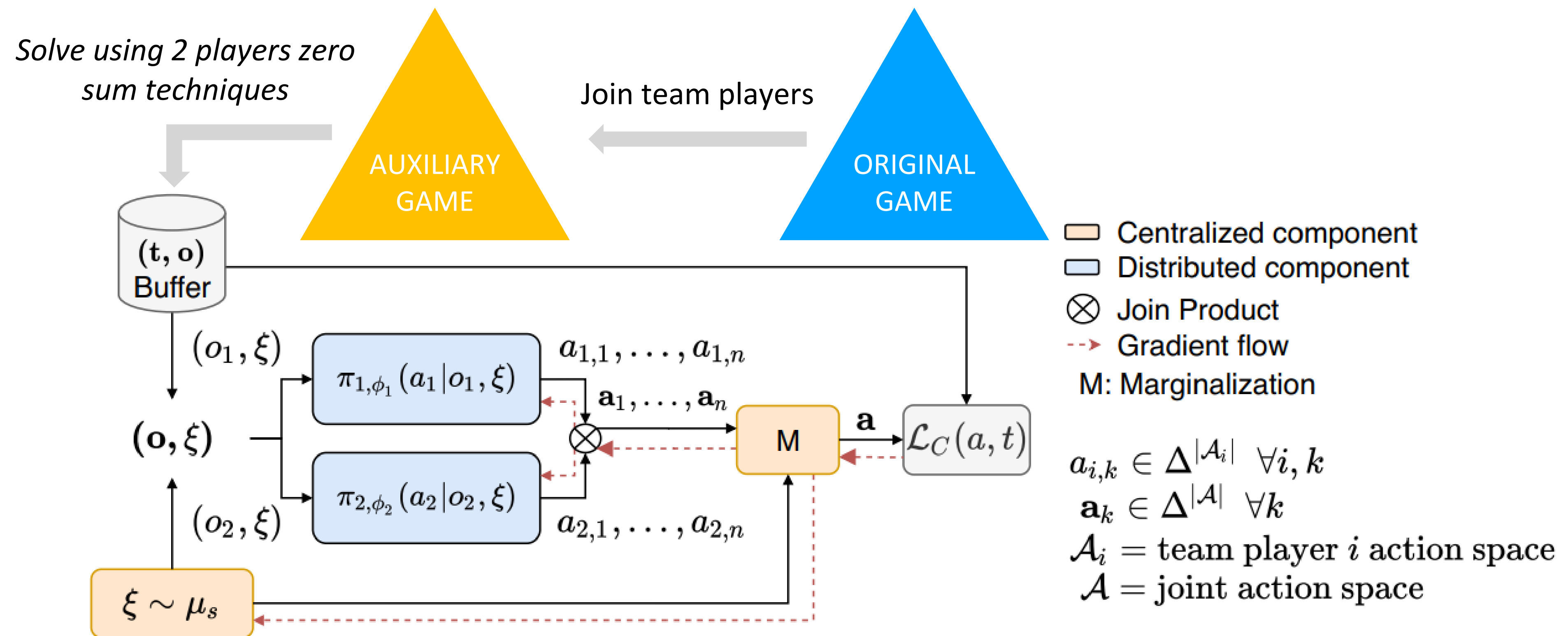


Algorithms for TME

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✓ Model free but convergence to a TMECor guaranteed

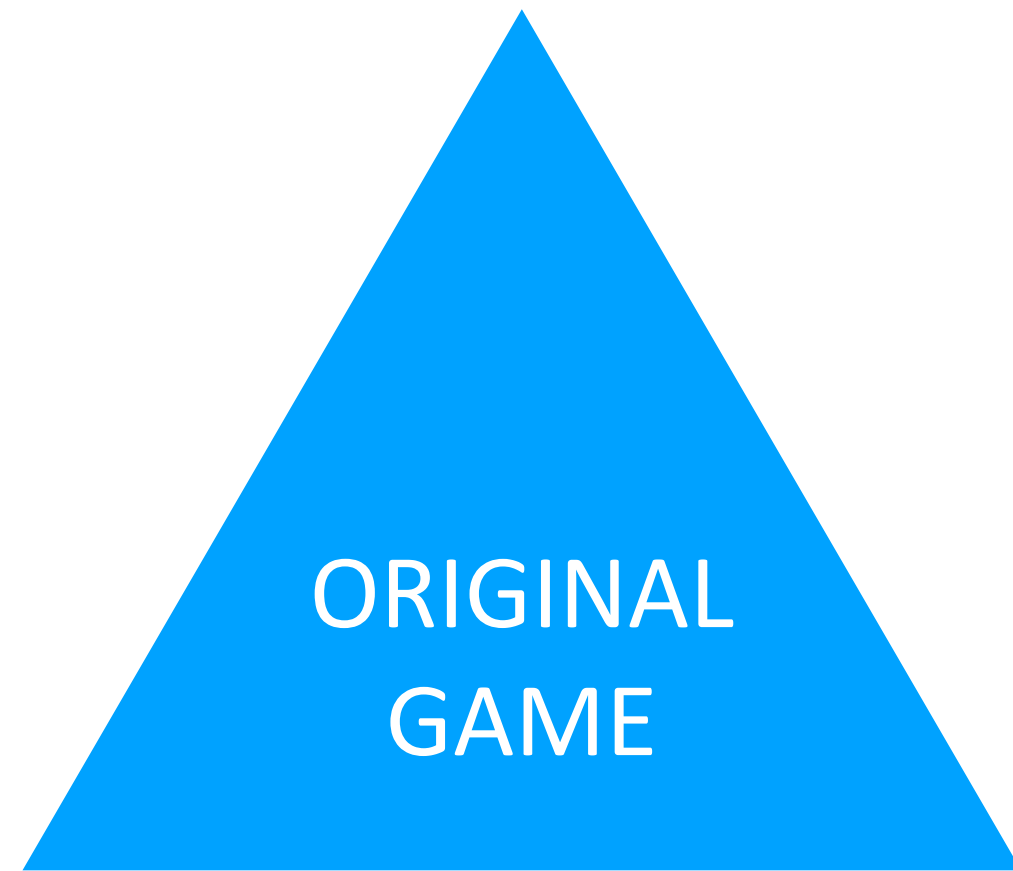
✗ Strong Assumptions on game structure

Overview

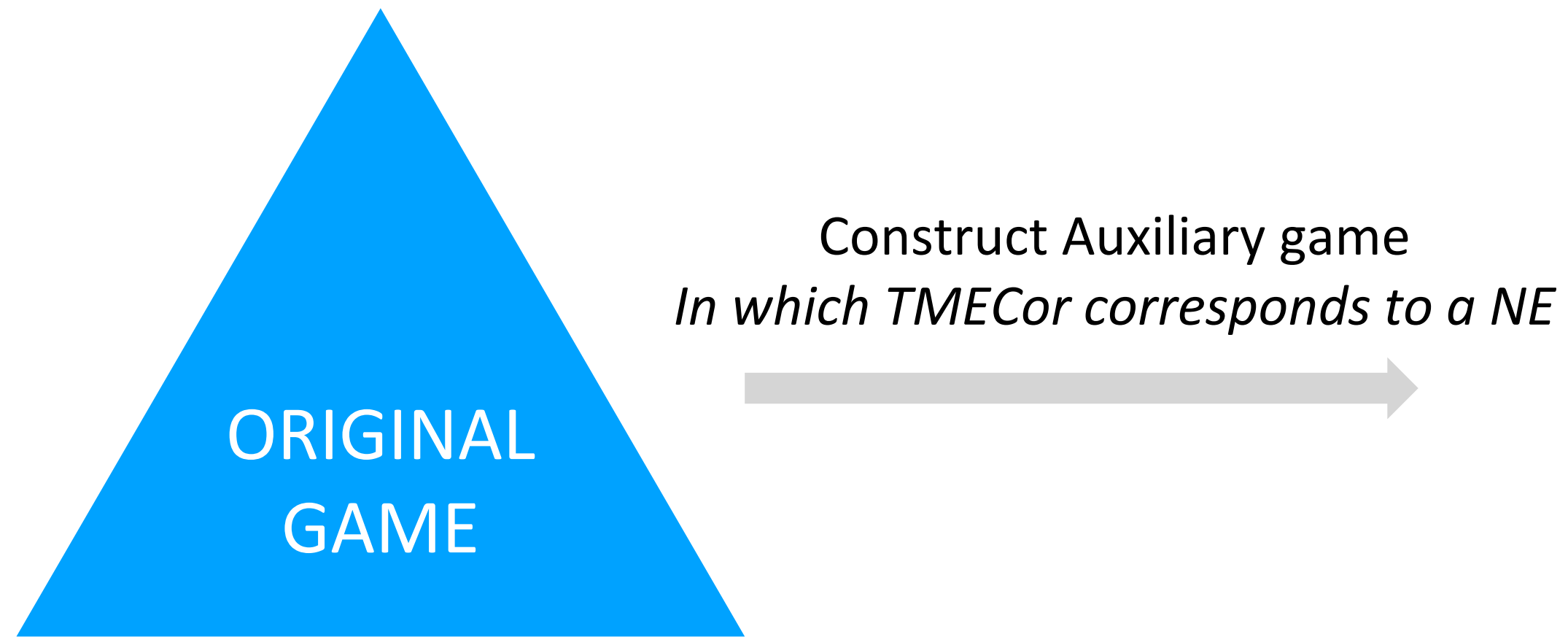
1. Introduction to Algorithmic Game Theory
2. Main Questions
3. Preliminaries
4. State of the art
5. Project proposal

Our Proposed Approach

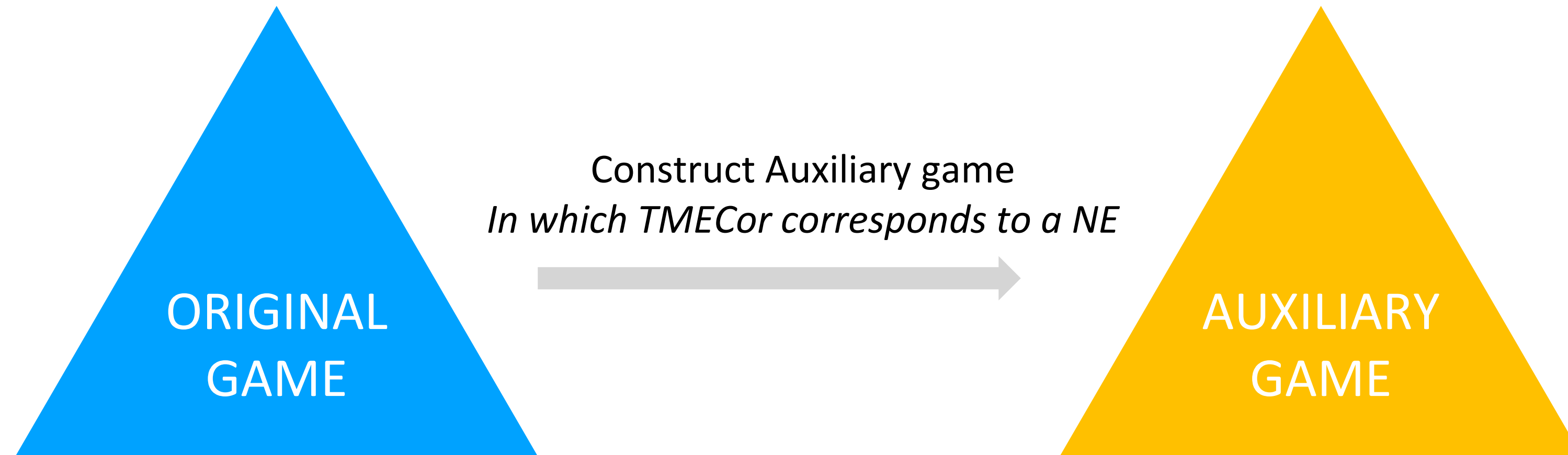
Our Proposed Approach



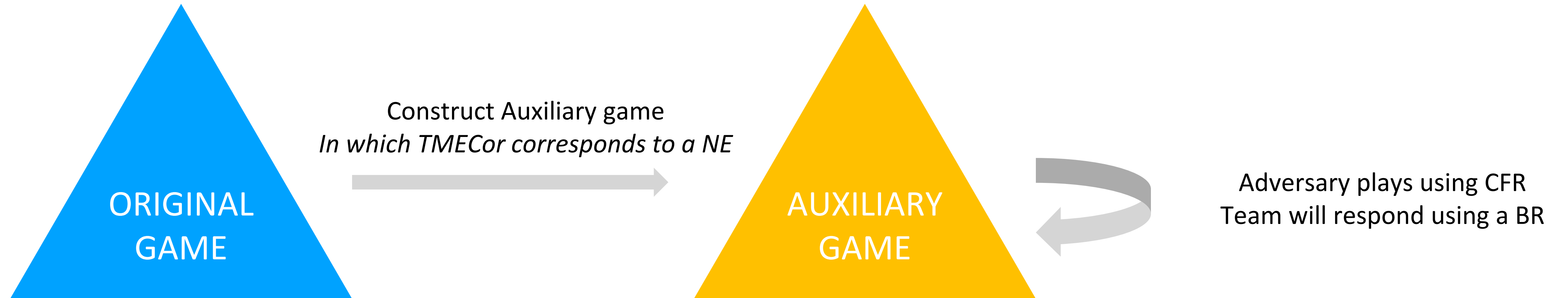
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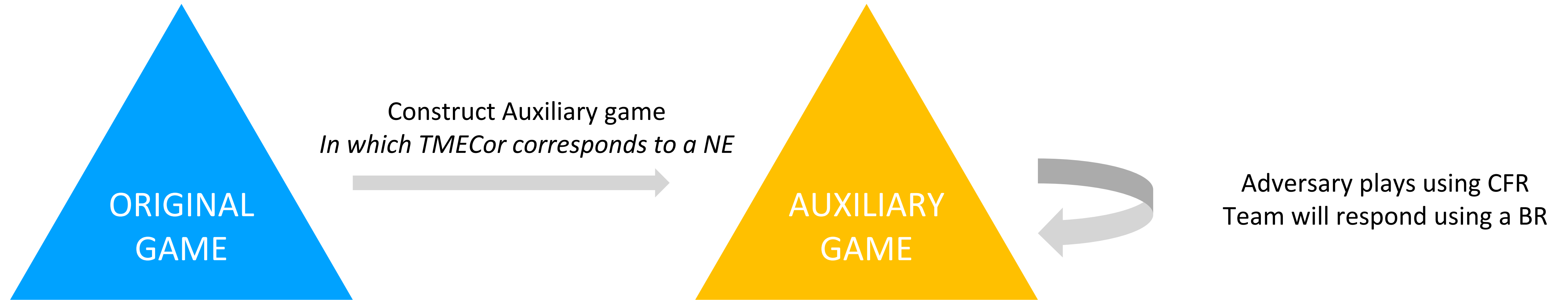
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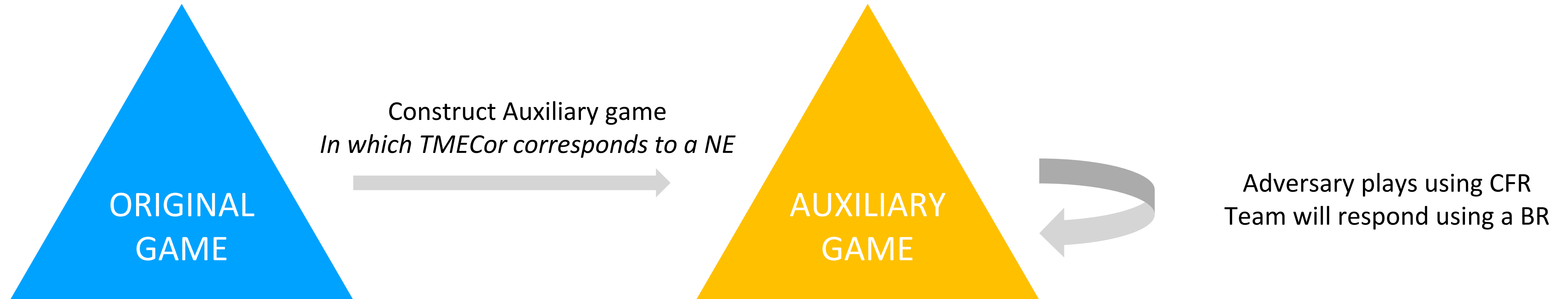
Our Proposed Approach



Build on Top of Auxiliary Game Framework used in Fictitious Team Play
BUT

- Employ **CFR-BR** to have a faster convergence rate in place of FP
- Use an approximated RL approach with fewer guarantees to solve BR problem

Our Proposed Approach



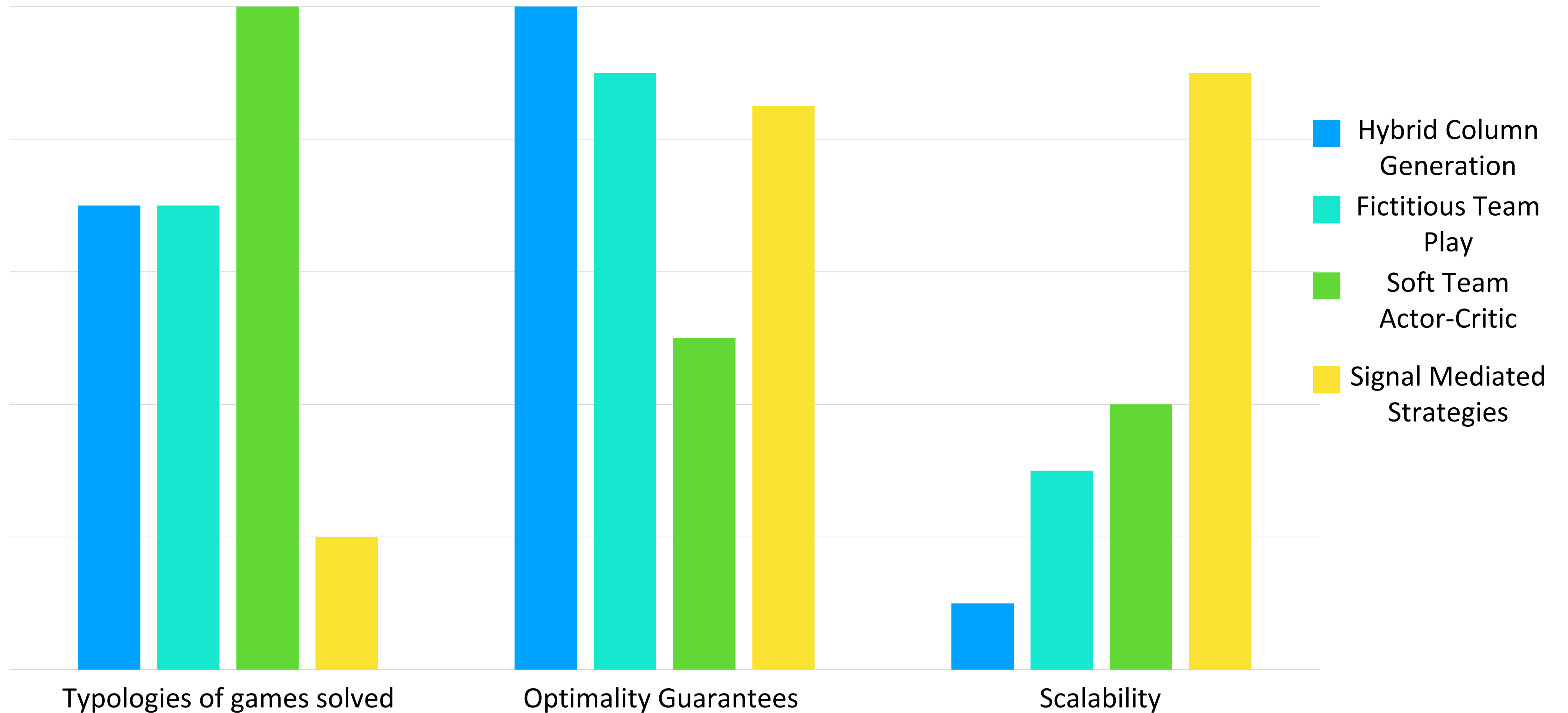
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⇒ Probabilistic Guarantee of convergence

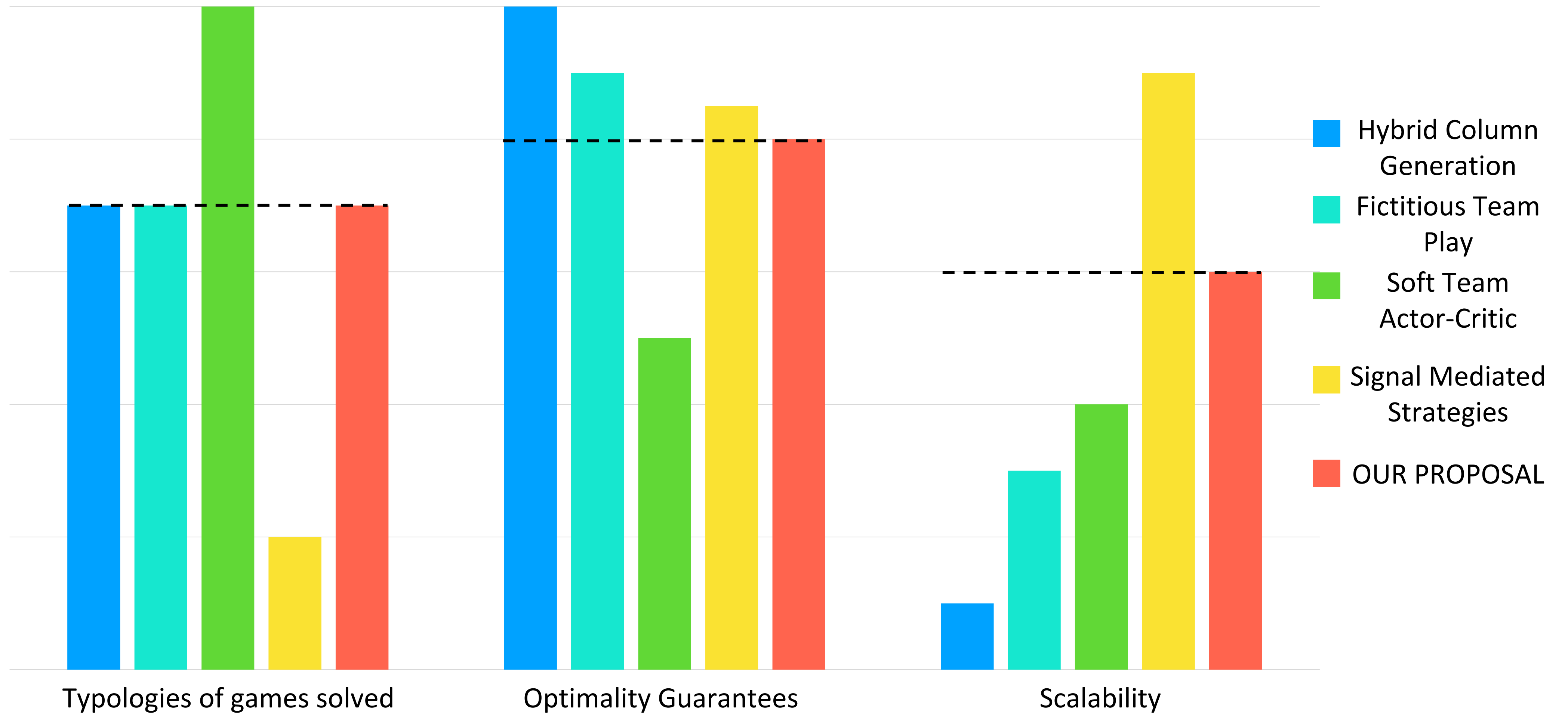
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Qualitative Comparison of different approaches



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Our Proposed Approach

Validation Procedures:



Our Proposed Approach

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- Comparison of approximate Team-BR procedures on Random Games:
 - *Mixed ILP formulation of HCG and FTP*
 - *Approximate BR with Iterated LP*
 - *Approximate BR using RL*



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Validation Procedures:

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- Comparison with Fictitious Team Play and Hybrid Column Generation algorithms:
 - *Kuhn Poker 2vs1* → *for small environment and preliminary results [16 infosets per player]*
 - *Leduc Poker 2vs1* → *for more extensive environment, and testing scalability capabilities by changing number of cards [456 infosets per player]*



Thanks for the attention!

Any Question?