# Multi-agent systems and The Game Theory Games in Normal Form, Games in Extensive Form

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# **Summary of Previous Lecture**

- Data Mining Algorithms:
  - Apriori
  - Nearest Neighbor Classification
  - Naive Bayes
  - Decision Tree
  - k-means

## **Multi-agent System**

Multi-agent system is a collection of semi-autonomous sub-agents in shared environment, such that each agent

- perceives the environment,
- acts flexibly to reach its objectives,
- interacts with other agents
  - cooperates or competes.

# **Agent Definition**

### **Russel & Norwig**

An intelligent agent perceives its environment via sensors and acts rationally upon that environment with its effectors.

#### Maes

Autonomous agents are computational systems that inhabit some complex dynamic environment, sense and act autonomously in this environment, and by doing so realize a set of goals or tasks for which they are designed.

#### **Hayes-Roth**

Intelligent agents continuously perform three functions: perception of dynamic conditions in the environment; action to affect conditions in the environment; and reasoning to interpret perceptions, solve problems, draw inferences, and determine actions.

# **Agent Definition**

### Wooldridge & Jennings

An agent is an entity which is: Situated in some environment.

- Autonomous, in the sense that it can act without direct intervention from humans or other software processes, and controls over its own actions and internal state.
- Flexible which means:
  - Responsive (reactive): agents should perceive their environment and respond to changes that occur in it;
  - Proactive: agents should not simply act in response to their environment, they should be able to exhibit opportunistic, goal-directed behavior and take the initiative when appropriate;
  - Social: agents should be able to interact with humans or other artificial agents.

## **Agent Features**

autonomous control over its own actions,

goal-oriented realize a set of goals,

reactive reacts on changes in the environment,

proactive initiative goal-directed behavior,

communicative communicates with other agents, perhaps including humans,

learning changes its behavior based on its previous experience,

mobile able to move to another place / machine,

# **Agent Function**

### **Agent function**

Behavior of an agent is describe by **agent function**, which maps any given percept sequence to an action:

$$f\colon \mathcal{P} \to \mathcal{A}.$$

The agent function is implemented by an **agent program**.

- The agent function is an abstract mathematical description.
- Agent program is concrete implementation running within some physical system.

# **Basic Types of Agent programs**

Rozlišujeme 4 úrovně agentů z hlediska komplexnosti:



Simple reflex agent

- select actions on the basis of the current percept, ignoring the rest of the percept history,
- fully observable environment,
- controlled by condition-action / if-then rules,

## Model-based reflex agent

- internal state hat depends on the percept history,
- partially observable environment,
- model of the environment, that helps to determine the current state of a partially observable environment

## Goal-based agent

- information that describes situations that are desirable (goals).
- uses search and planning to find action sequences that achieve the goals.

## Utility-based agent

- uses utility function
  - a mapping from states of the world to real numbers,
  - \* indicating the agent's level of happiness with that state of the world.

# **Utility Function**

- Utility-based agent acts rationally if prefers actions that maximize its utility.
- An utility is a numeric value representing how 'good' the state is.

## **Utility function**

An **utility function** is a function which associates a real value with every environment state:

$$u\colon S\to\mathbb{R}$$

such that  $u(s_1) \ge u(s_2)$  iff the agent prefers  $s_1$  to  $s_2$ , i.e.  $s_1 \succ s_2$ .

# Lottery

An agent may not know the outcomes of his actions, but may instead only have a probability distribution over the outcomes.

#### Lottery

A lottery is a probability distribution over outcomes:

$$[p_1: o_1, p_2: o_2, \ldots, p_k: o_k],$$

where  $o_i$  are outcomes and  $p_i > 0$  are probabilities such that

$$\sum_{i=1}^k p_i = 1.$$

- The lottery specifies that outcome *o<sub>i</sub>* occurs with probability *p<sub>i</sub>*.
- We will consider lotteries to be outcomes.

## **Agent's Rationality**

- Let A = {A<sub>1</sub>,..., A<sub>n</sub>} be a set of agents such that each agent selects actions which outcome is given by lottery ℓ ∈ L.
- Consider that each agent A<sub>i</sub> has an utility function u<sub>i</sub> such that u<sub>i</sub>(o<sub>j</sub>) is an utility of outcome o<sub>j</sub> for an agent A<sub>i</sub>.

# **Agent's Rationality**

### Self-interested rational agent

**Self-interested rational agent** is an agent  $A_i$  that selects the action that maximize its individual utility, i.e. executing the lottery  $\ell^*$  that maximize the expected utility.

$$\ell^* \in rg\max_{\ell \in \mathcal{L}} \sum_{(p_j: |o_j|) \in \ell} p_j \cdot u_i(o_j)$$

#### **Cooperative rational agent**

**Cooperative rational agent** is an agent  $A_i$ , that selects the action that maximize collective utility of all agents  $A_i \in A$ , i.e. executing the lottery  $\ell^*$  that maximize the expected utility of all agents:

$$\ell^* \in \arg \max_{\ell \in \mathcal{L}} \sum_{A_k \in \mathcal{A} \setminus \{A_i\}} \sum_{(p_j : o_j) \in \ell} p_j \cdot u_k(o_j) + \sum_{(p_j : o_j) \in \ell} p_j \cdot u_i(o_j).$$

## **Game Theory**

- Mathematical study of interaction between rational,
  - Formal description, analyzing and choosing optimal strategy...

self-interested agents.

- Basic categories:
  - Cooperative games modeling unit is a team, where agents have the same interest.
  - Non-cooperative games modeling unit is an individual that pursue their own interests.
- Theoretical description in:
  - normal form the game is represented by matrix,
  - extensive form the game is represented by game tree

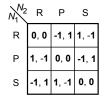
# **Games in Normal Form**

### Finite game in normal form

Finite game in normal form for *n* players is a triplet  $(\mathcal{N}, \mathcal{A}, u)$ , where

- $\mathcal{N} = \{N_1, \dots, N_n\}$  is a set of **players**,
- $\mathcal{A} = A_1 \times \ldots \times A_n$ , where  $A_i$  is the **action set** for player  $N_i$ ,
  - $\mathbf{a} \in \mathcal{A}$  is an **action profile**, and so A is the space of action profiles,
- $u = (u_1, ..., u_n)$  is a utility function, where  $u_i$  denotes utility function for player  $N_i$ .
  - $\blacktriangleright \quad u_i \colon \mathcal{A} \to \mathbb{R},$
  - $u_i(\mathbf{a})$  denotes utility of player  $N_i$  with action profile  $\mathbf{a} \in \mathcal{A}$

## **Rock-paper-scissors**





$$\begin{split} \mathcal{N} &= \{N_1, N_2\} \\ \mathcal{A} &= \{R, P, S\} \times \{R, P, S\} = \{(R, R), (R, P), (R, S), \\ & (P, R), (P, P), (P, S)\} \\ & (S, R), (S, P), (S, S), \\ u_1 &: (R, R) \mapsto 0, (R, P) \mapsto -1, (R, S) \mapsto 1, \\ & (S, R) \mapsto -1, (S, P) \mapsto 1, (S, S) \mapsto 0, \\ & (P, R) \mapsto 1, (P, P) \mapsto 0 (P, S) \mapsto -1, \\ u_2 &: (R, R) \mapsto 0, (R, P) \mapsto 1, (R, S) \mapsto -1, \\ & (S, R) \mapsto 1, (S, P) \mapsto -1, (S, S) \mapsto 0, \\ & (P, R) \mapsto -1, (P, P) \mapsto 0 (P, S) \mapsto -1, \\ & (S, R) \mapsto -1, (P, P) \mapsto 0 (P, S) \mapsto 1, \end{split}$$

# **Coordination Games**

Common-payoff

## Common-payoff game

Let  $G = (\mathcal{N}, \mathcal{A}, u)$  be a game in normal form, then G is a **common-payoff** game iff

$$\forall \mathbf{a} \in \mathcal{A} \colon u_1(\mathbf{a}) = u_2(\mathbf{a}) = \ldots = u_n(\mathbf{a}).$$

Example:

Choosing sides

$$\begin{array}{c|cccc}
N_{1}^{N_{2}} & L & R \\
L & 1, 1 & 0, 0 \\
R & 0, 0 & 1, 1
\end{array}$$

# **Competition games**

Constant-sum

#### **Constant-sum game**

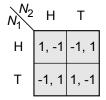
Let  $G = (\mathcal{N}, \mathcal{A}, u)$  be a game in normal form, then G is a **constant-sum** game iff

$$\exists c \in \mathbb{R} \colon \forall \mathbf{a} \in \mathcal{A} \colon \sum_{i=1}^{n} u_i(\mathbf{a}) = c.$$

Special case in which c = 0 is called **zero-sum** game.

Example:

Matching pennies



# Which action profiles are interesting?

#### Pareto Optimality

There is no other action profile that would increase utility of any player without reducing utility of at least one player.

#### Nash Equilibrium

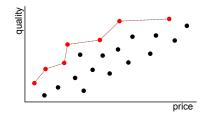
- Any player can not increase its utility by changing action profile.
- Players are in equilibrium, a change by any player would lead to decrease in its utility.

## **Pareto Optimality**

- Multi-criteria optimization.
  - More than one objective function to be optimized simultaneously.
- Trade-offs between two or more conflicting objectives.
  - e.g. minimizing cost while maximizing quality.
    - ★ cheap products are usually of poor quality,
    - ★ good quality products are expensive...

# Pareto Optimality: Example

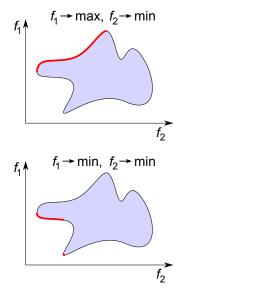
• Consider category of products on the market that you can get in various quality and price.

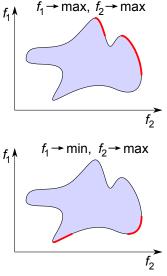


• Products labeled with red color are Pareto-optimal, because:

- there is no product at lower or equal price with higher quality,
- there is no product with higher or equal quality at a lower price.
- Products labeled with black color are not Pareto-optimal, because:
  - there is a higher quality product at a lower or equal price (or)
  - there is a product at lower price with equal or higher quality.

## **Pareto Optimal Borders**





# Pareto Optimality in Game Theory

## Pareto-dominance

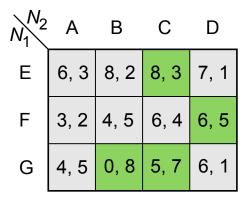
Consider a game in normal form  $(\mathcal{N}, \mathcal{A}, u)$ . We say that action profile  $\mathbf{a}' = (a'_{N_1}, \dots, a'_{N_n}) \in \mathcal{A}$  Pareto-dominates action profile  $\mathbf{a} = (a_{N_1}, \dots, a_{N_n}) \in \mathcal{A}$  iff:  $\forall i \in \{1, \dots, n\} : u_i(\mathbf{a}') \ge u_i(\mathbf{a}),$  $\exists i \in \{1, \dots, n\} : u_i(\mathbf{a}') > u_i(\mathbf{a}).$ 

#### **Pareto-optimality**

Let  $(\mathcal{N}, \mathcal{A}, u)$  be a game in normal form. Action profile  $\mathbf{a}^* \in \mathcal{A}$  is Pareto-optimal, if there is no action profile  $\mathbf{a}' \in \mathcal{A}$  that Pareto-dominates it.

# **Example: Pareto-optimal Action profiles**

- Consider a game in normal form with following game matrix.
- Pareto-optimal action profiles are labeled by green color.



# Nash equilibrium

#### Best response

Games in normal form assume limited observability

- Players selects actions independently to each other.
- If the player would knew what everyone else was going to do, it would be easy to pick an action.

### **Best Response**

Consider a game in normal form  $(\mathcal{N}, \mathcal{A}, u)$  action profile  $\mathbf{a} = (a_{N_1}, a_{N_2}, \dots, a_{N_n})$  of player  $N_i \in \mathcal{N}$  and its utility function  $u_i$ . Let

$$\mathbf{a}_{-i} = (a_{N_1}, \ldots, a_{N_{i-1}}, a_{N_{i+1}}, \ldots, a_{N_n})$$

be an action profile with actions of all players without  $N_i$ .

Then the **best response** is

$$BR(\mathbf{a}_{-i}) = \arg \max_{\hat{a}_{N_i} \in A_i} u_i((a_{N_1}, \dots, a_{N_{i-1}}, \hat{a}_{N_i}, a_{N_{i-1}}, \dots, a_{N_n}))$$

# Nash equilibrium

## Nash equilibrium

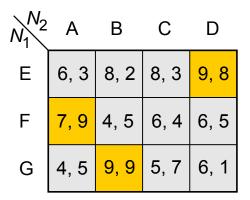
Consider a game in normal form  $(\mathcal{N}, \mathcal{A}, u)$  and action profile  $\mathbf{a} = (a_{N_1}, a_{N_2}, \dots, a_{N_n})$ . We say that **a** is **Nash equilibrium** iff

 $\forall i \in \{1,\ldots,n\} \colon a_{N_i} \in BR(\mathbf{a}_{-i}).$ 

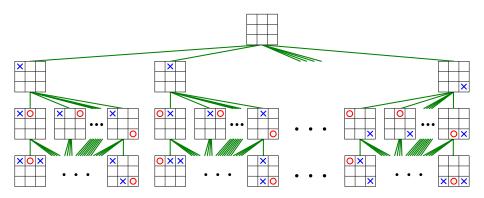
- Nash equilibrium is an action profile where action of each player is the best response.
  - Knowing the actions of the others all players are "happy" with the action they selected.
  - Players are in equilibrium means that no player wants to change the action.

## Example

- Consider a game in normal form with following game matrix.
- Nash equilibrium are labeled by gold color.



## **Games in Extensive Form**



## **Examples**

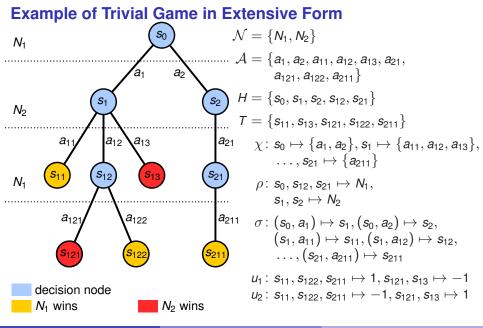
- tic-tac-toe,
- chess,
- checkers,
- reversi,
- go,
- ...

# Game in Extensive Form

## Finite Game in Extensive Form

A finite game in extensive form for *n* players is a tuple  $(\mathcal{N}, \mathcal{A}, H, T, \chi, \rho, \sigma, u)$ 

- $\mathcal{N} = \{N_1, \dots, N_n\}$  is a set of players,
- A is a set of actions,
- *H* is a set of decision nodes,
- $\chi: H \to 2^{\mathcal{A}}$  assigns a set of possible actions for each node,
- $\rho \colon H \to \mathcal{N}$  assigns to each non-terminal node a player whose turn,
- *T* is a set of terminal nodes,  $T \cap H = \{\}$ ,
- $\sigma$  is a successor function  $\sigma \colon H \times \mathcal{A} \to H \cup T$ 
  - $\forall h_1, h_2 \in H \, \forall a_1, a_2 \in \mathcal{A} \colon \sigma(h_1, a_1) = \sigma(h_2, a_2) \Rightarrow (h_1 = h_2 \land a_1 = a_2),$
  - Decision nodes form a game tree.
- *u* = (*u*<sub>1</sub>,..., *u<sub>n</sub>*), where *u<sub>i</sub>*: *T* → ℝ is a utility function of player *N<sub>i</sub>* in the terminal nodes.



# **Two Player Zero-sum Games**

Two player, zero sum games have a prominent position in game theory.

#### Two player zero-sum game

Two player zero-sum game in extensive form is a game ( $\mathcal{N}, \mathcal{A}, \mathcal{H}, \mathcal{T}, \chi, \rho, \sigma, u$ ), where:

• 
$$|\mathcal{N}| = 2$$
,  
•  $u = (u_1, u_2)$ ,  
•  $\forall t \in T: u_1(t) + u_2(t) = 0$ .

Motivation: chess, checkers, tac-tac-toe, ....

- Game finishes in terminal node in one of the following states:
  - ▶ player  $N_1$  wins, player  $N_2$  loses  $\rightsquigarrow u_1(t) = 1, u_2(t) = -1,$
  - ▶ player  $N_1$  loses, player  $N_2$  wins  $\rightsquigarrow u_1(t) = -1, u_2(t) = 1$ ,
  - draw  $\rightsquigarrow u_1(t) = 0, u_2(t) = 0.$

# Size of a Game Tree

Game in extensive form induces a game tree, typically with huge number of nodes:

### Tic-Tac-Toe

- trivial game,
- 5478 valid configurations,
- 255168 leafs in the game tree.

#### Checkers

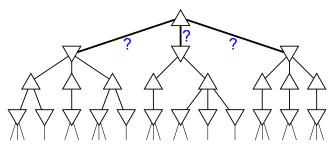
- $\approx 10^{20}$  valid configurations,
- $\blacktriangleright$   $\approx$  10<sup>40</sup> leafs in the game tree.

#### Chess

- $\approx 10^{45}$  valid configurations,
- $\approx 10^{123}$  leafs in the game tree.

# Players MIN a MAX

- If we consider two player zero-sum game we can substitute utility functions of both players by one function *u*: *T* → ℝ,
  - ► MAX decision nodes in a game tree are marked by △
    - ★ players whose turn,
    - ★ maximizes u,
  - MIN decision nodes in a game tree are marked by  $\bigtriangledown$ 
    - ★ opponent,
    - ★ minimizes u,



# **Optimal Play**

#### Player can make

- non-optimal move
  - \* player MAX does not select an action maximizing the minimal utility,
  - ★ player MIN does not select an action minimizing the maximal utility,
  - **\* example**: player could win but selects an action that allows the opponent to win.
- optimal move
  - ★ player selects optimal action and its position is not worse,
  - \* **example**: player can win and chooses an action that lead to win.

#### • Player play optimal (perfect) play if in each turn selects an optimal action.

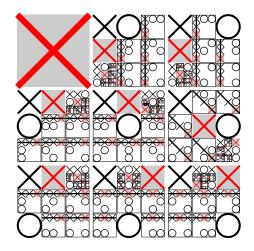
- ► To play optimally is very difficult combinatorial explosion.
- It is not feasible to consider all possible actions.
- Heuristics, limited depth of the game tree.

## **Perfect play**

The unlimited intellect assumed in the theory of games, on the other hand, never makes a mistake and a smallest winning advantage is as good as mate in one. A game between two such mental giants, Mr. A and Mr. B, would proceed as follows. They sit down at the chessboard, draw the colours, and then survey the pieces for a moment. Then either (1) Mr. A says, "I resign" or (2) Mr. B says, "I resign" or (3) Mr. A says, "I offer a draw," and Mr. B replies, "I accept." «

Claude E. Shannon, 1950

## Perfect play for player imes in Tic-Tac-Toe



#### (Wikipedie)

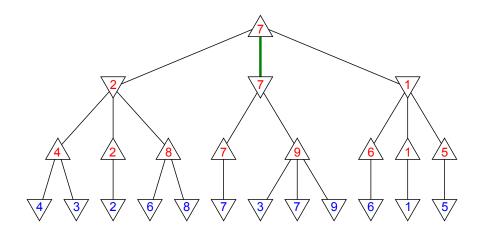
## **Minimax Algorithm**

- Selects the optimal action.
- Assumes that opponent plays optimally.
- From the current decision generate complete game tree (or to depth equal to *d*) by in-order depth first traversing.
- 2 Evaluate each node:
  - $eval[x] \leftarrow u(x)$ , if x is terminal or depth = d,
    - ★ u(x) is either real utility, if x is terminal node, or heuristic if the expansion finished in depth d.
  - ►  $eval[x] \leftarrow \max_{a \in \chi(x)} eval[\sigma(x, a)]$ , if x is MAX decision node,
  - ►  $eval[x] \leftarrow \min_{a \in \chi(x)} eval[\sigma(x, a)]$ , if x is *MIN* decision node.

• Return action  $a \in \arg \max_{a \in \chi(x_0)} eval[\sigma(x_0, a)].$ 

#### Minimax Algorithm

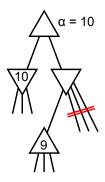
## **Minimax Example**

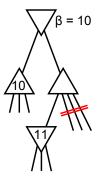


# **Alfa-beta Pruning**

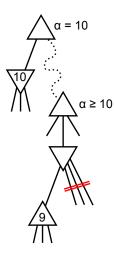
- Minimax needs to be optimized.
  - Searching the game tree is usually feasible only for small *d*.
  - for example average branching factor for chess is 35...
- With alfa-beta pruning algorithm keep two values for each expanded node
- α the highest utility, that player MIN can not reduce if player MAX plays optimally...
- $\beta$  the lowest utility, that player *MAX* can not increase if player *MIN* plays optimally...

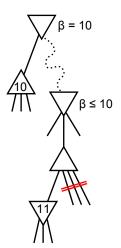
# **Alfa-beta Pruning**





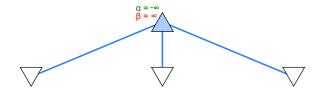
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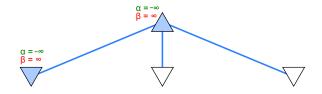


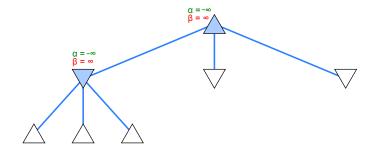


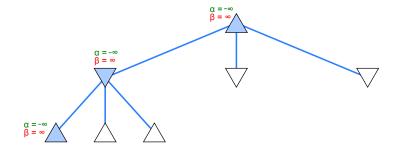


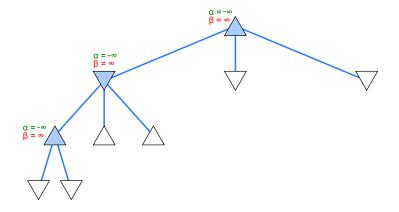


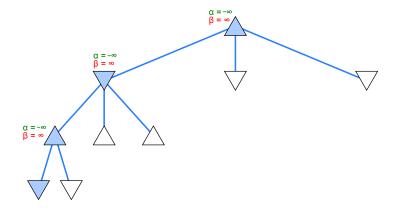


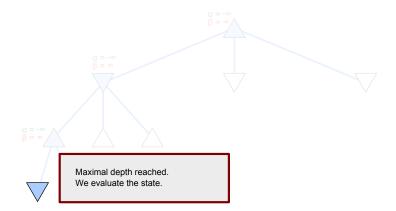


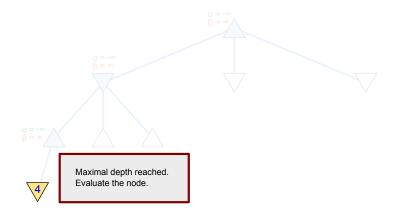


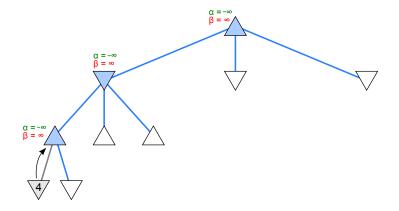


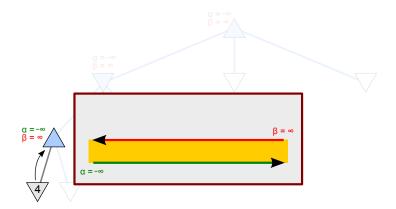


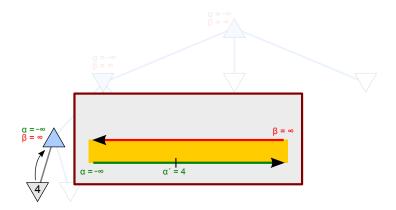


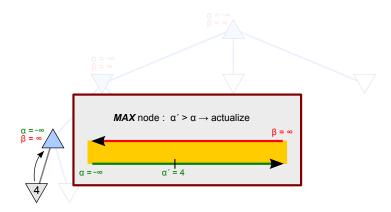


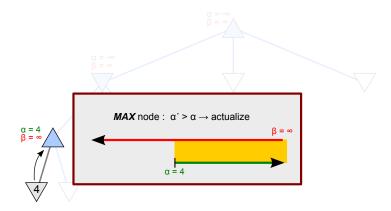


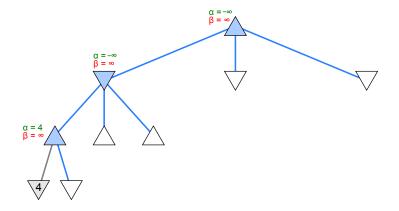


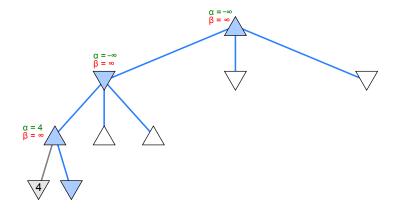


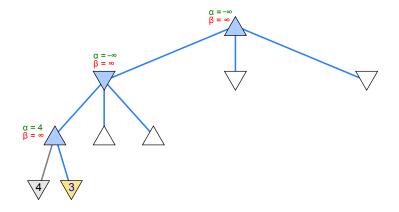


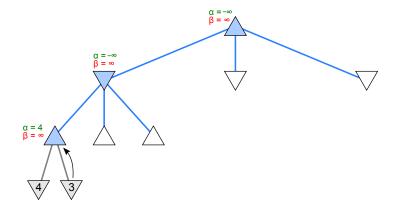


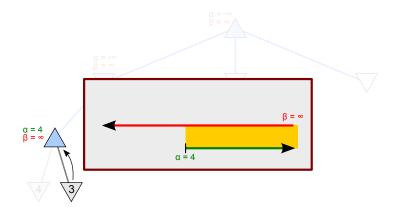


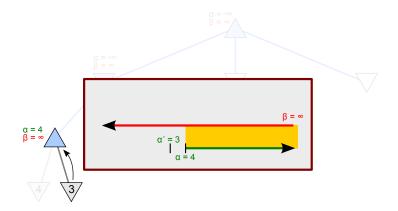


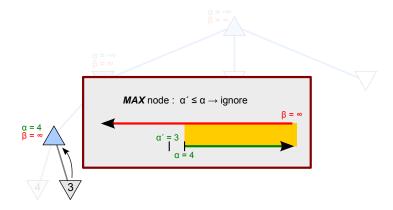


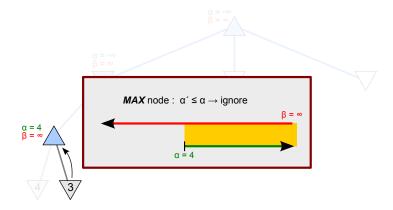


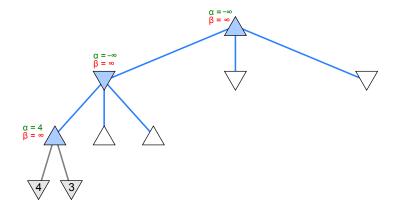


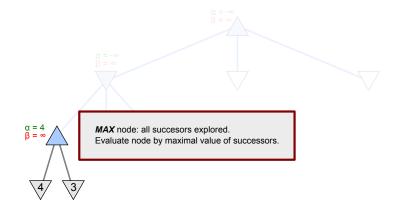


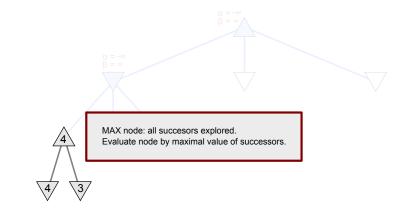


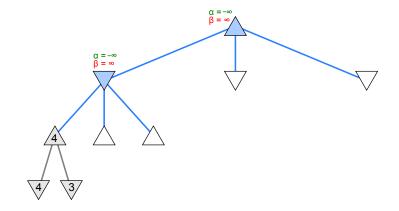


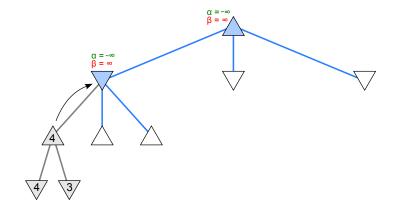


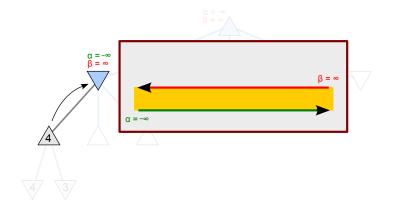


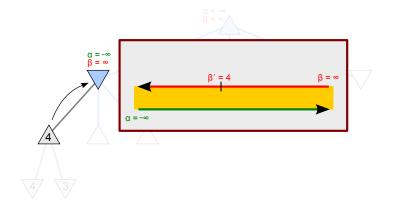


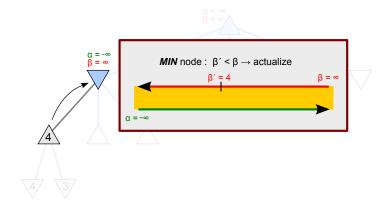


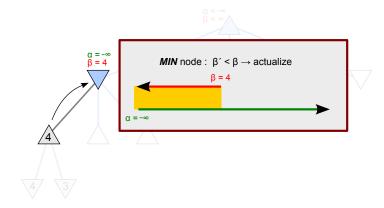


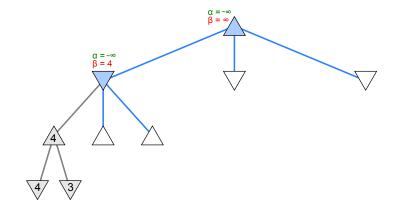


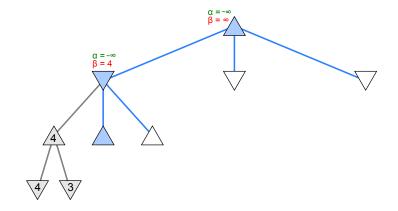


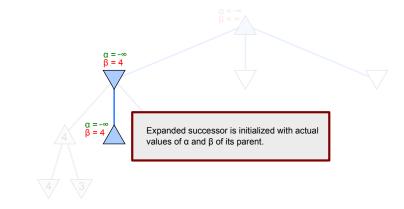


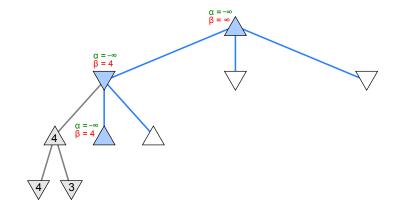


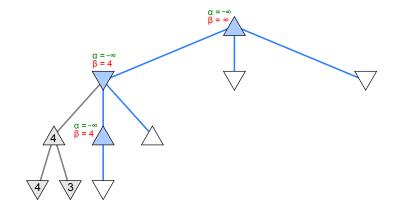


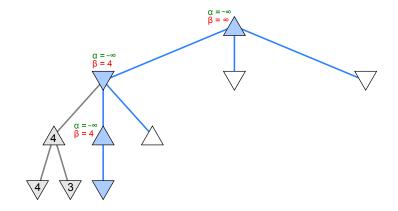


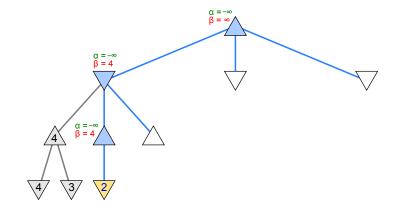


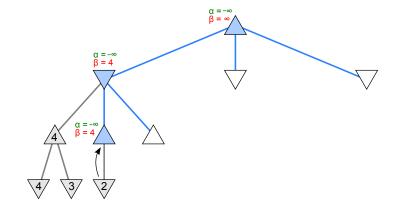


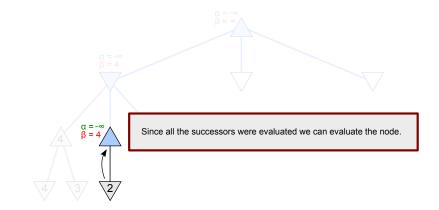


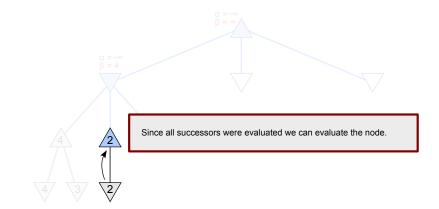


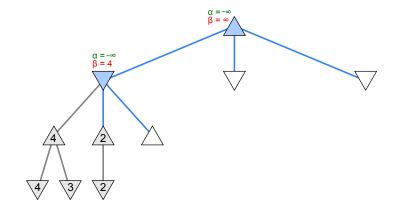


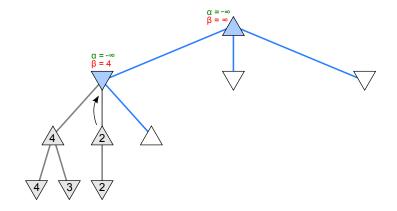


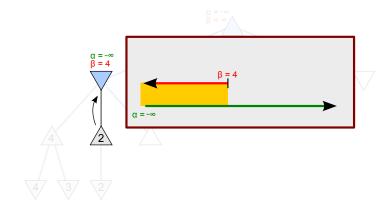


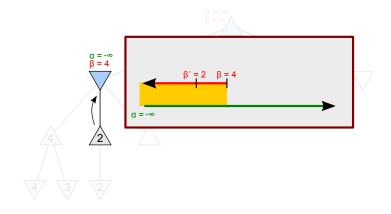


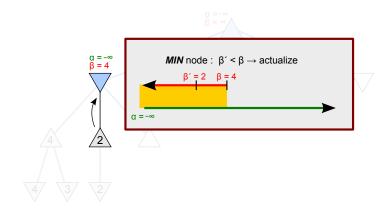


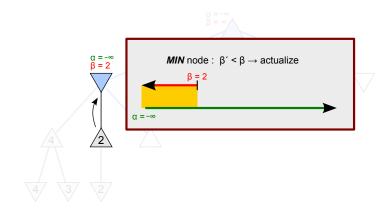


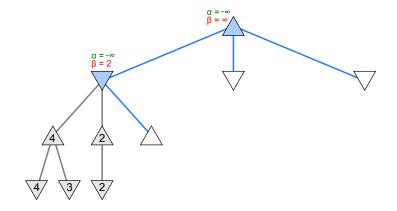


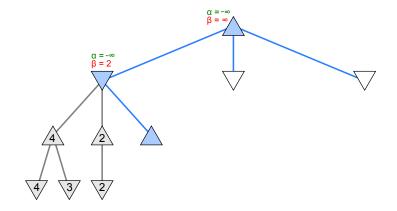


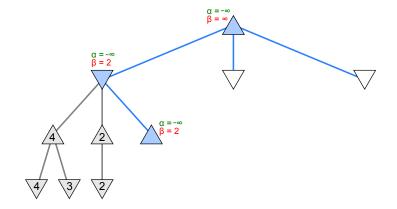


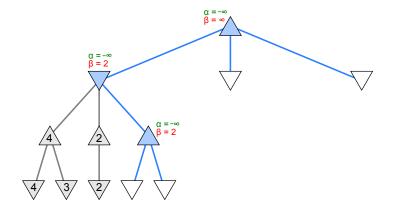


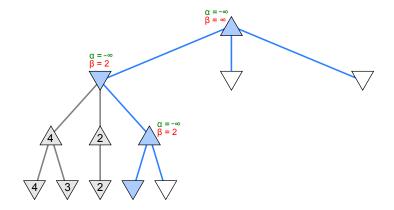


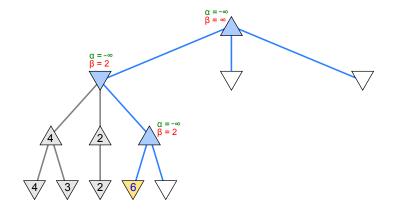


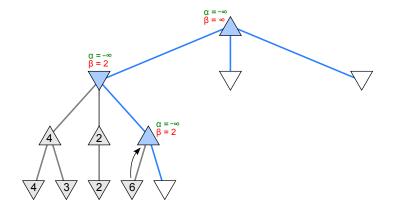


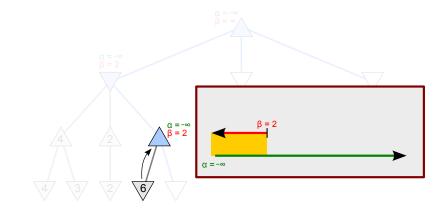


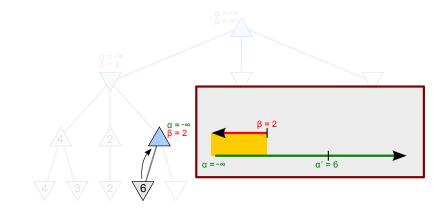


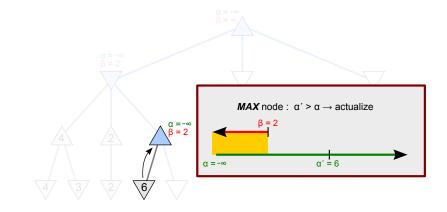


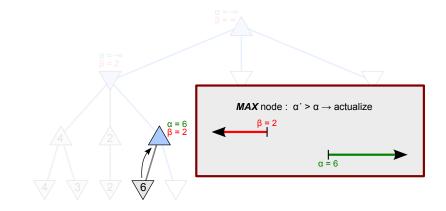


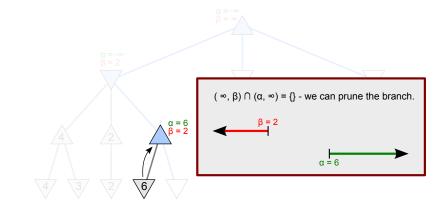


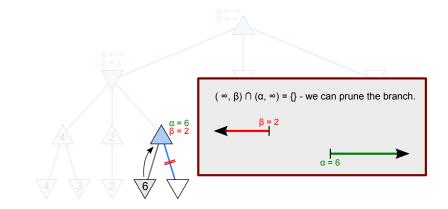


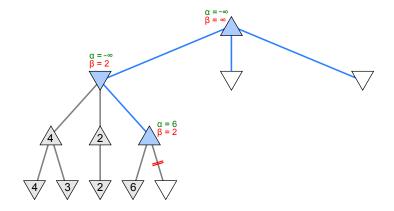


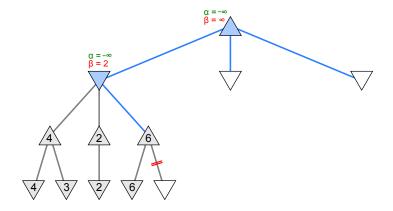


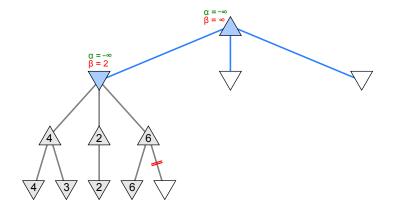


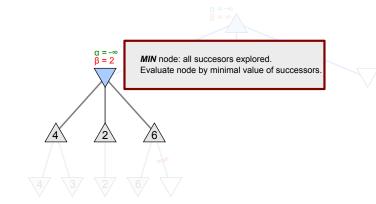


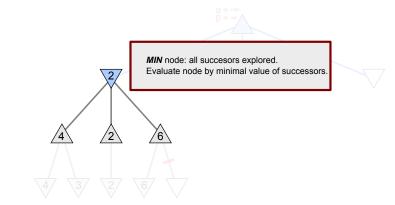


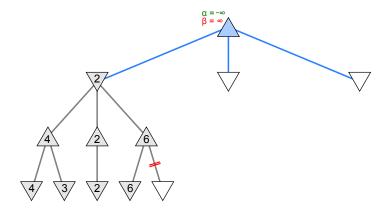


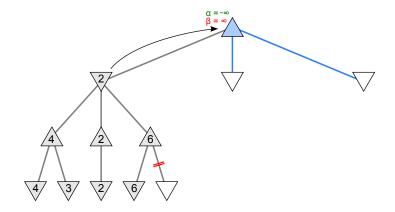


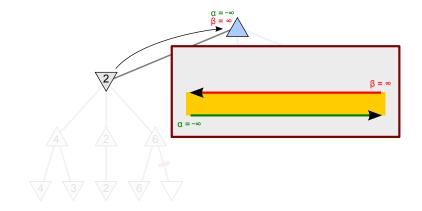


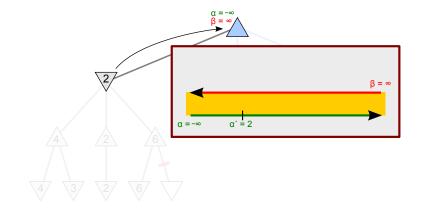


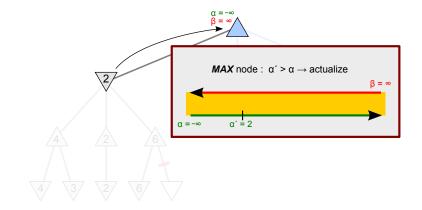


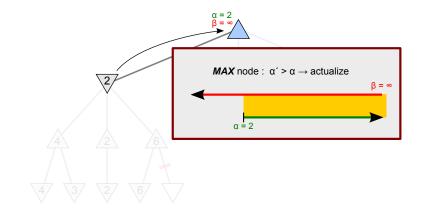


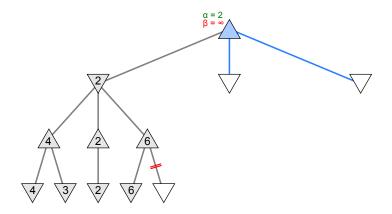


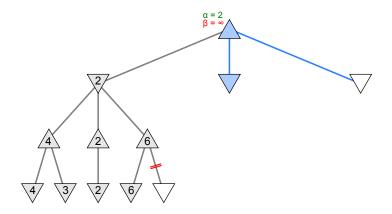


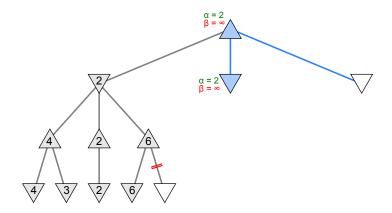


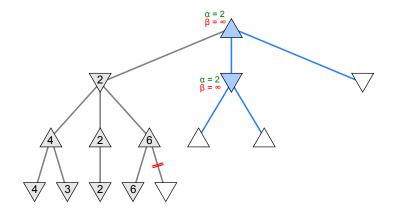


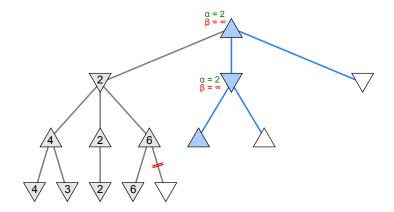


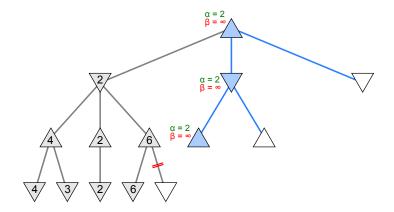


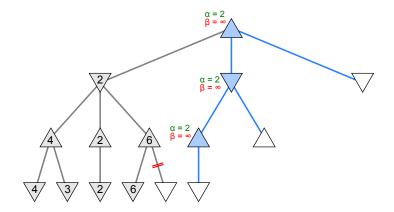


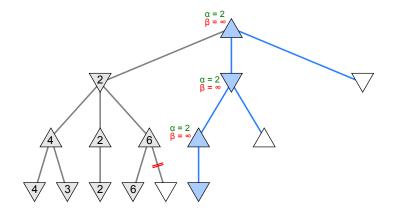


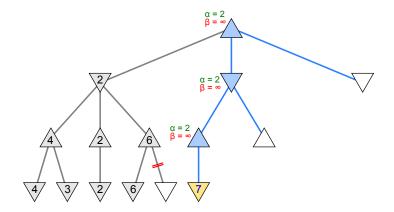


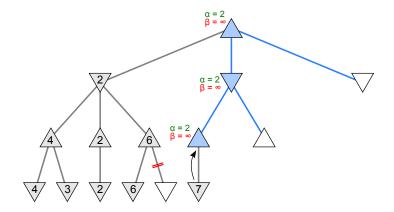


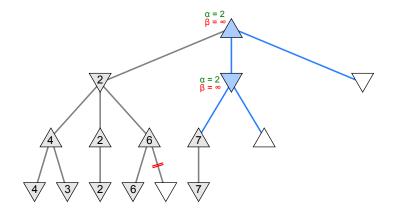


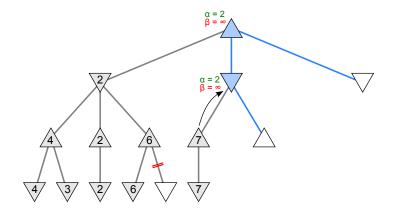


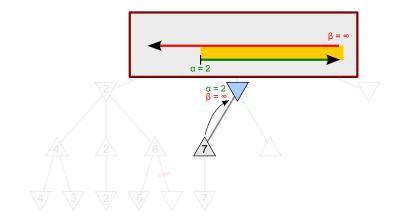


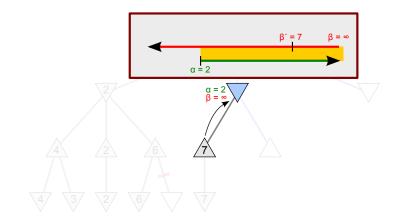


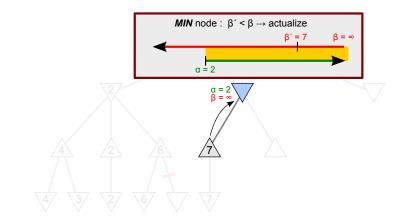


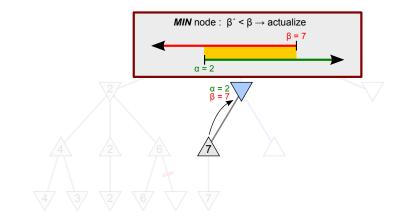


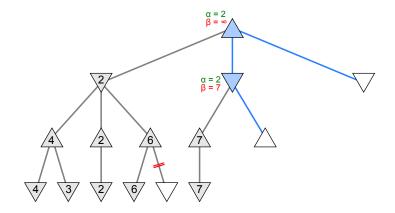


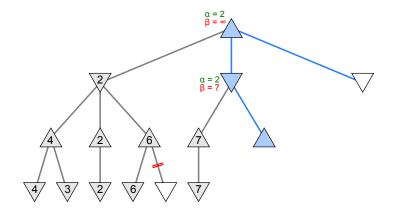


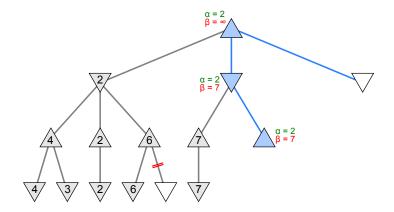


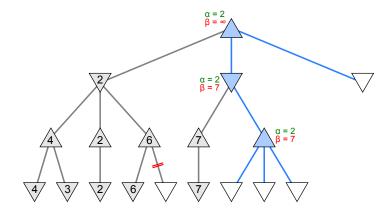


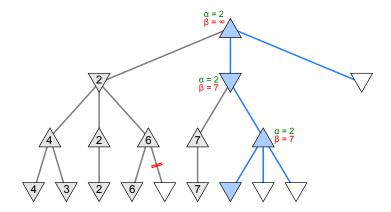


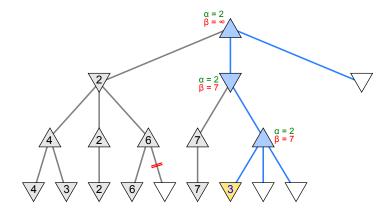


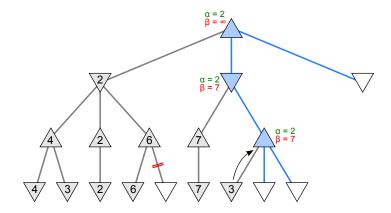


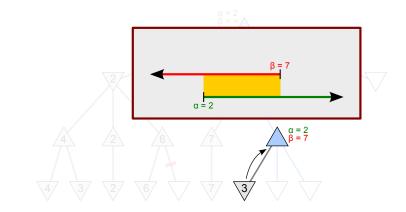


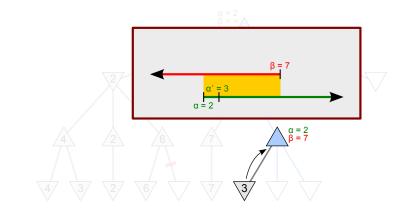


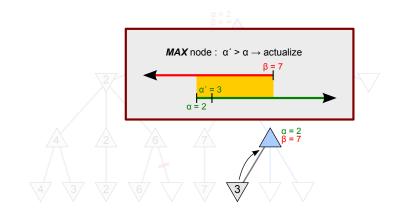


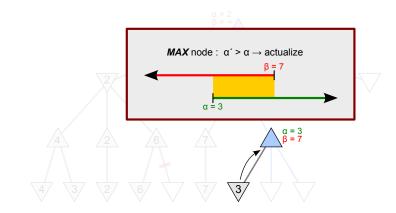


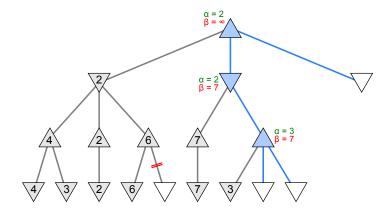


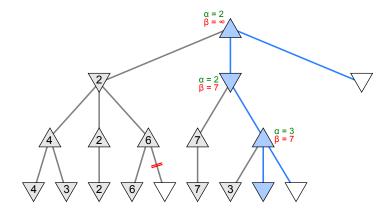


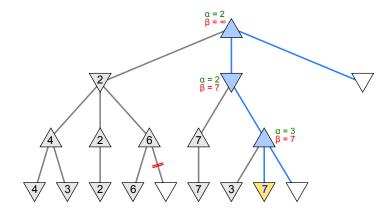


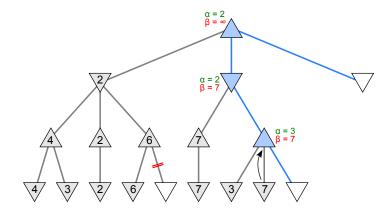


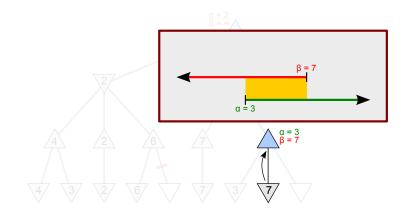


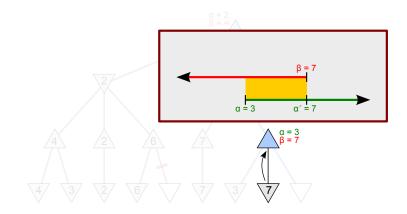


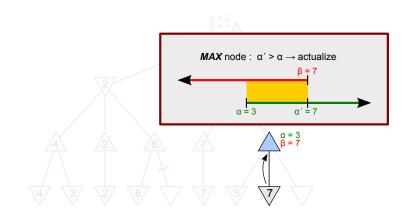


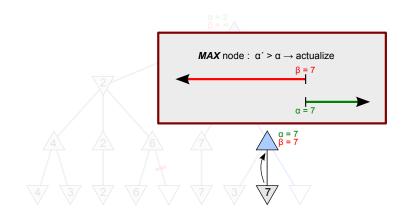


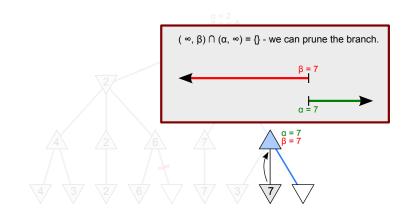


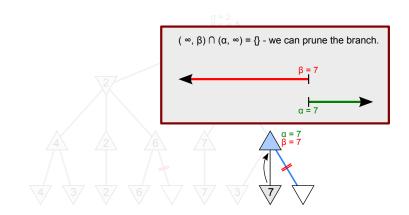


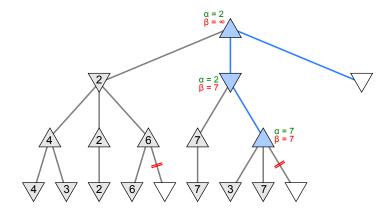


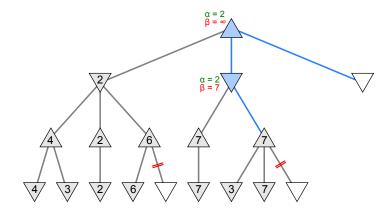


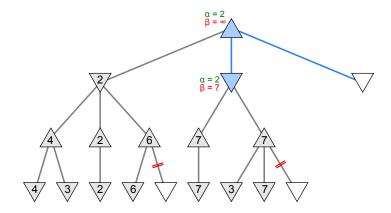


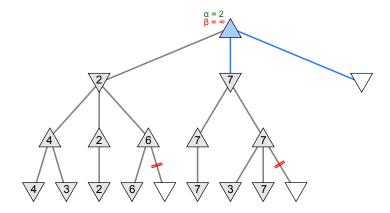


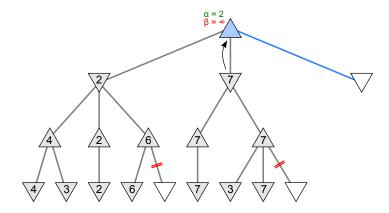


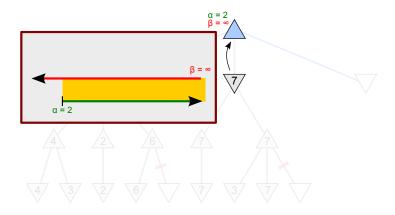


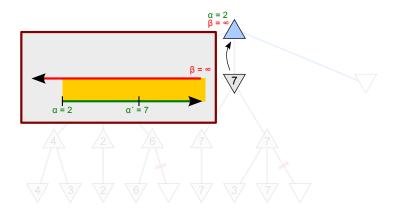


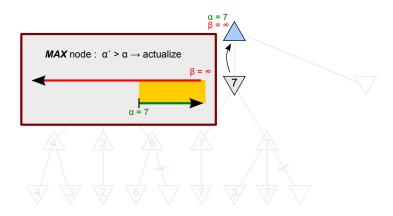


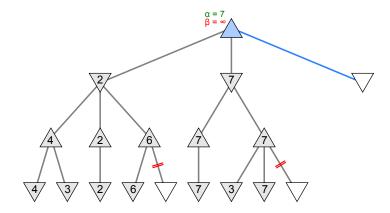


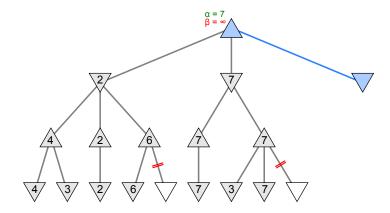


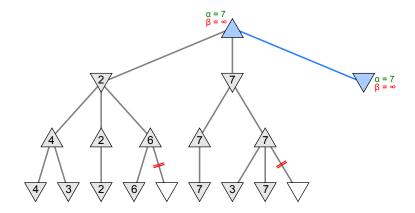


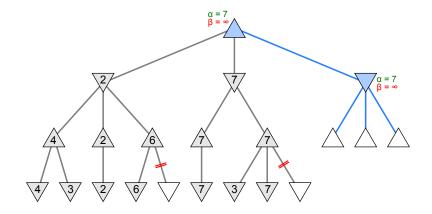


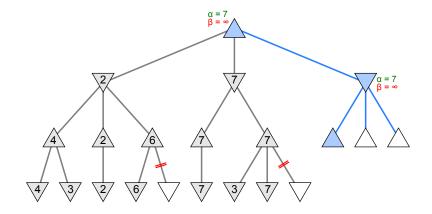


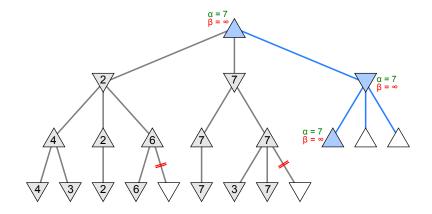


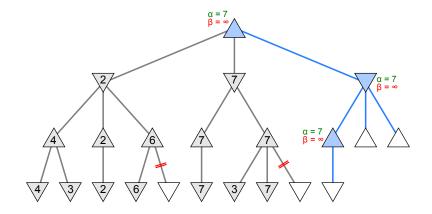


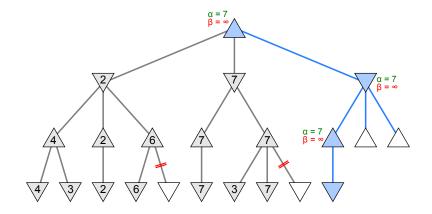


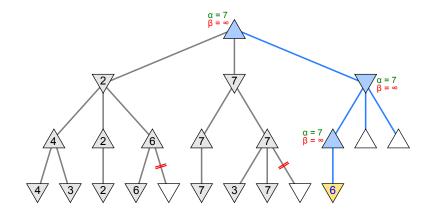


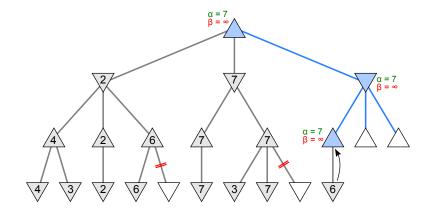


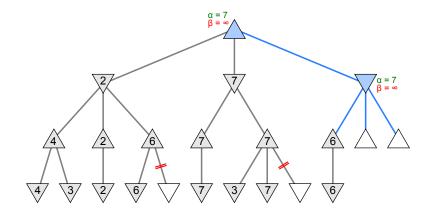


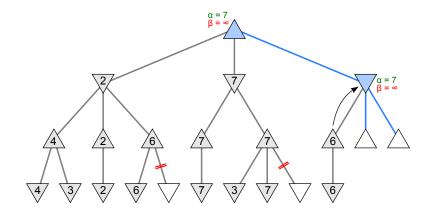


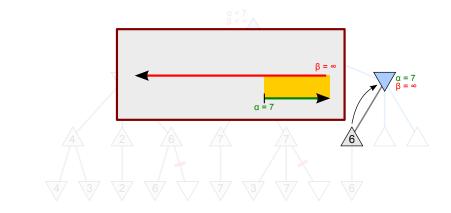


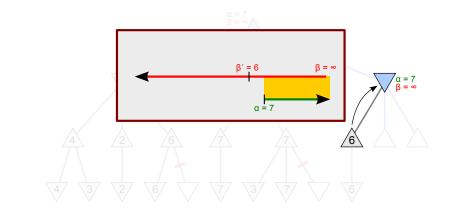


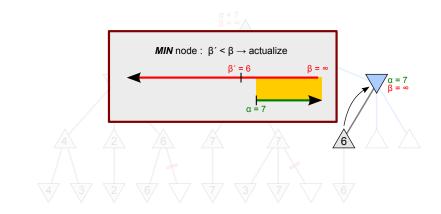


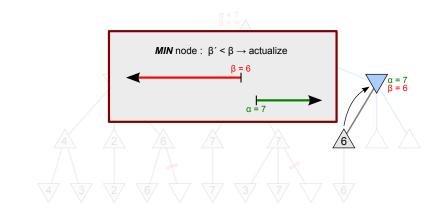


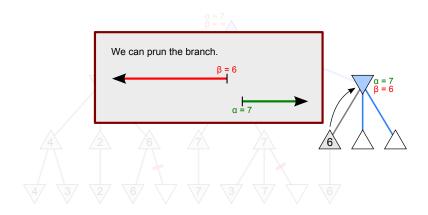


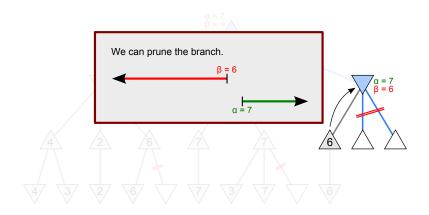


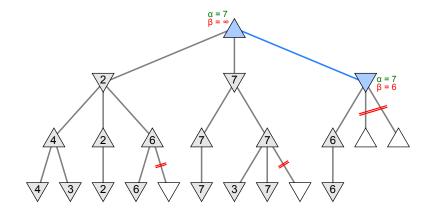


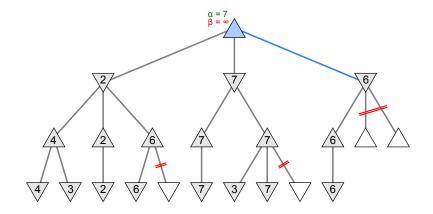


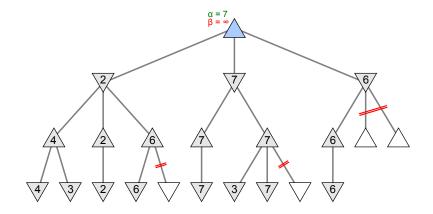


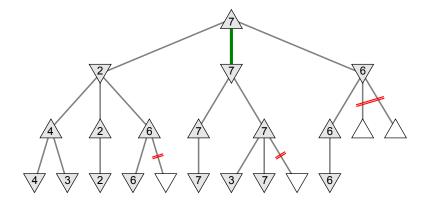












## **Evaluation Function**

- Minimax with alfa-beta pruning selects optimal action in the root based on expected utility.
  - ... all depends on the quality of evaluation function!
- Evaluation function should be:
  - fast,
  - accurate.
- Horizon problem with limited depth:
  - ► in *d* = 5 is utility high, but in *d* = 6 might be significantly reduced (for example opponent takes queen).
  - Expansion should end in stable state (quiescence search).