



CS 540 Introduction to Artificial Intelligence

Games I

University of Wisconsin-Madison

Spring 2023

Outline

Homeworks:

- Homework 9 due Thursday April 27
- Homework 10 due Thursday May 4

Class roadmap:

Tuesday, April 18	Games I
Thursday, April 20	Games II
Tuesday, April 25	Reinforcement Learning I
Thursday, April 27	Reinforcement Learning I
Tuesday, May 2	Review of RL + Games
Thursday, May 4	Ethics and Trust in AI

Outline

- Introduction to game theory
 - Properties of games, mathematical formulation
- Simultaneous-Move Games
 - Normal form, strategies, dominance, Nash equilibrium

So Far in The Course

We looked at techniques:

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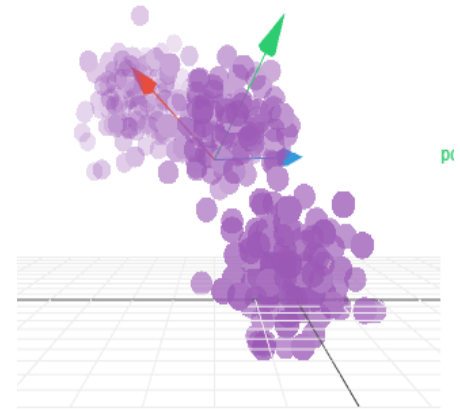
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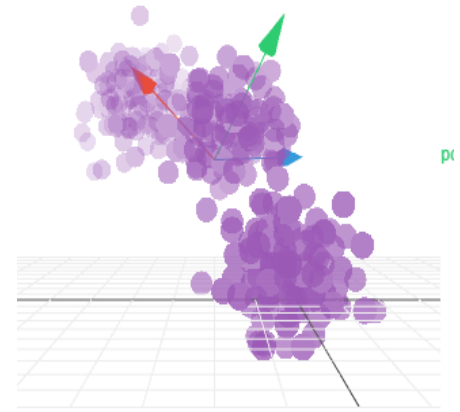


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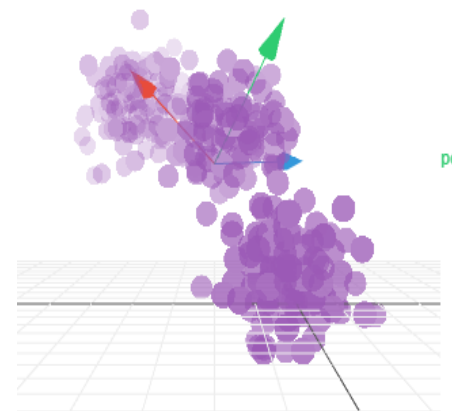


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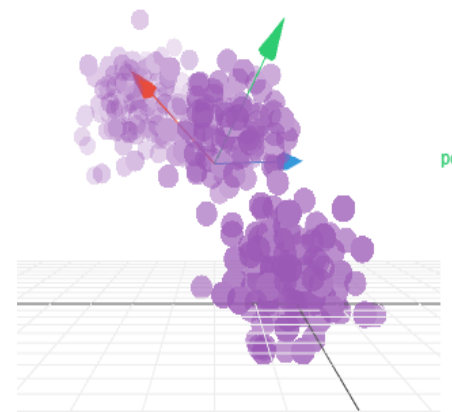


outdoor

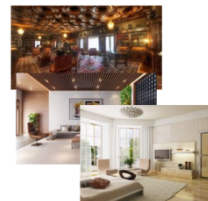
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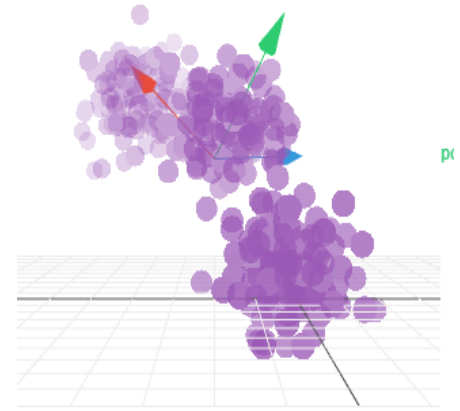


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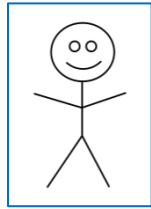


More General Model

Suppose we have an **agent** **interacting** with the **world**

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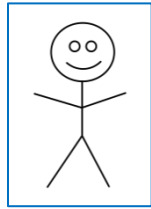
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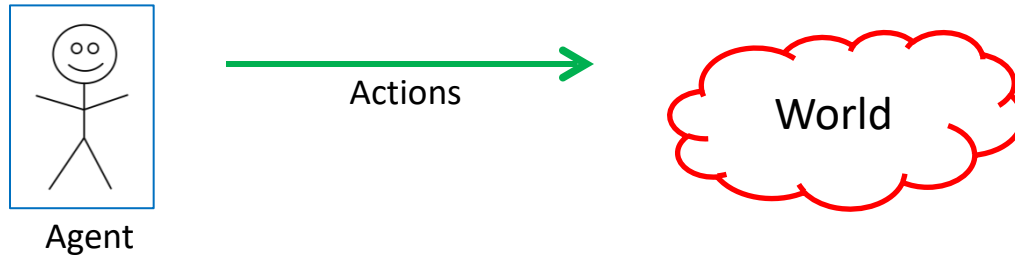


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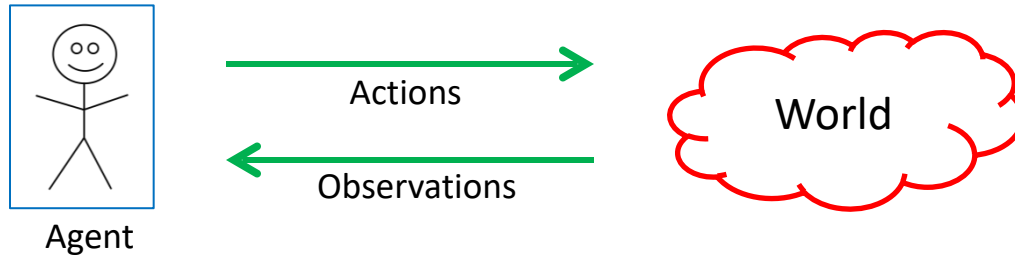
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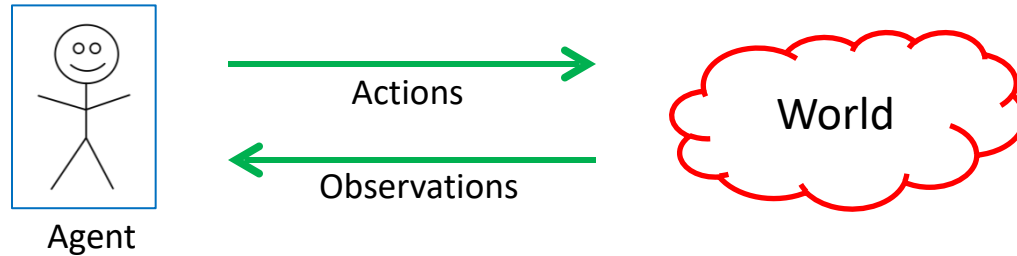
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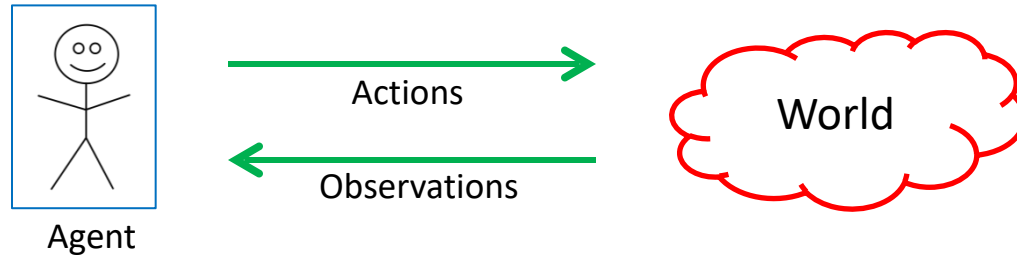
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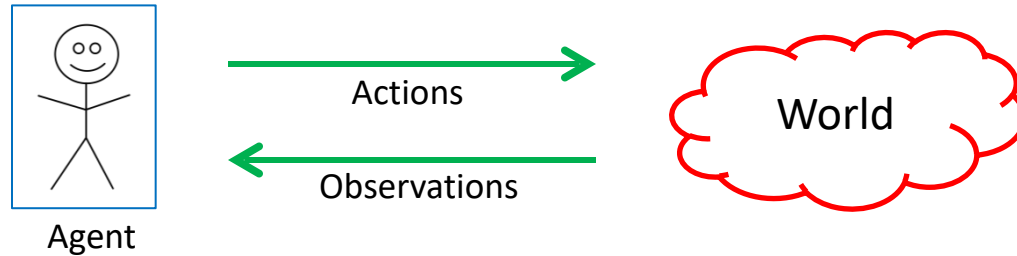
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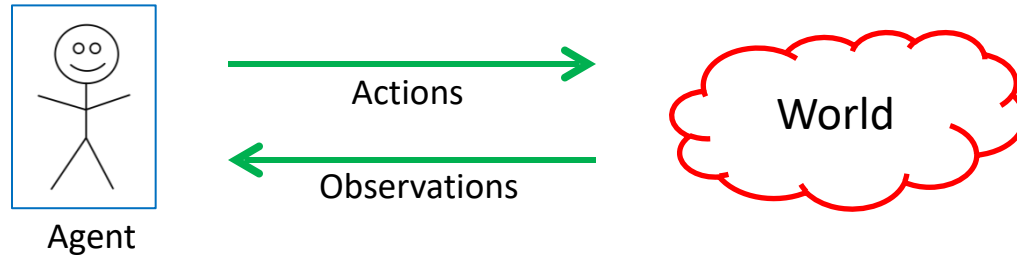
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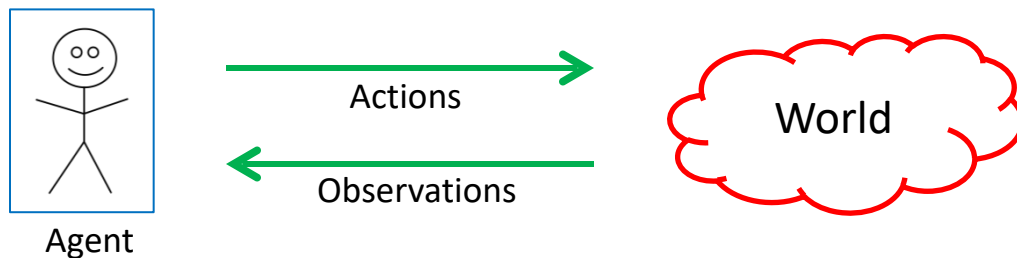
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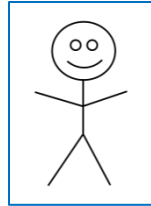
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 - Setup for decision theory, reinforcement learning, planning

Games: Multiple Agents

Games setup: **multiple** agents

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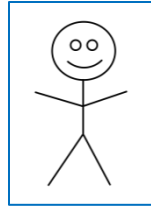
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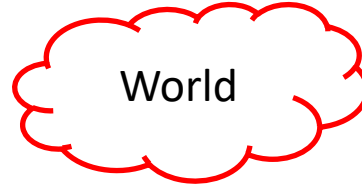
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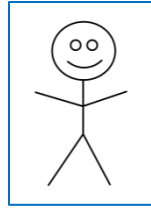


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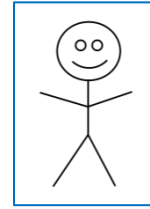


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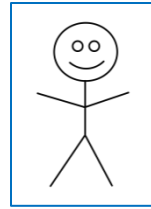
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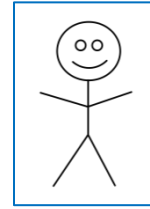
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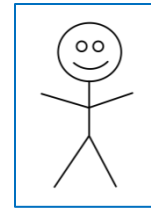
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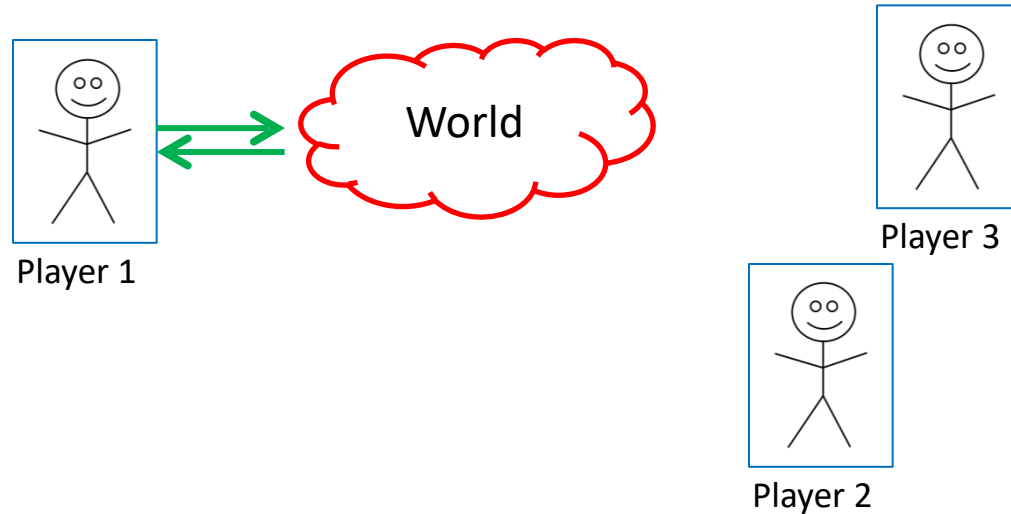
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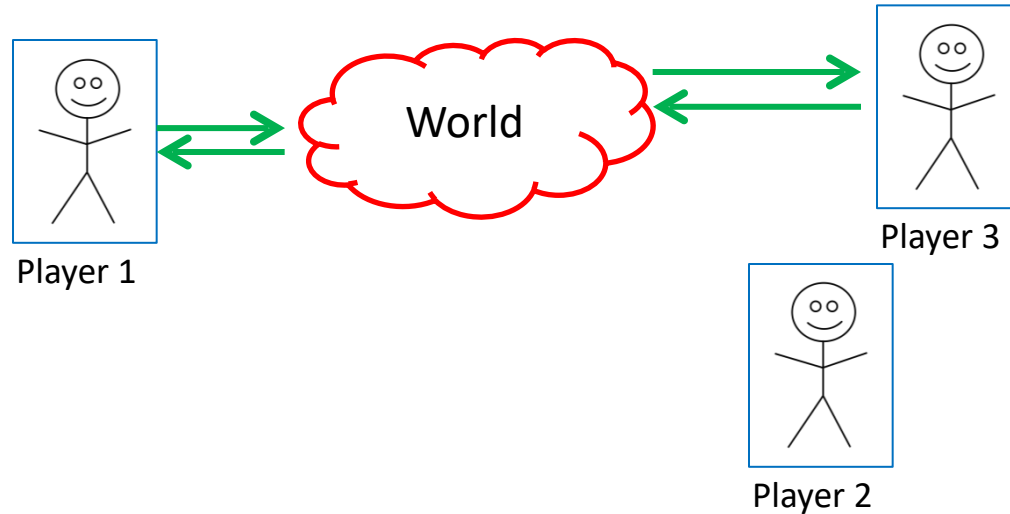
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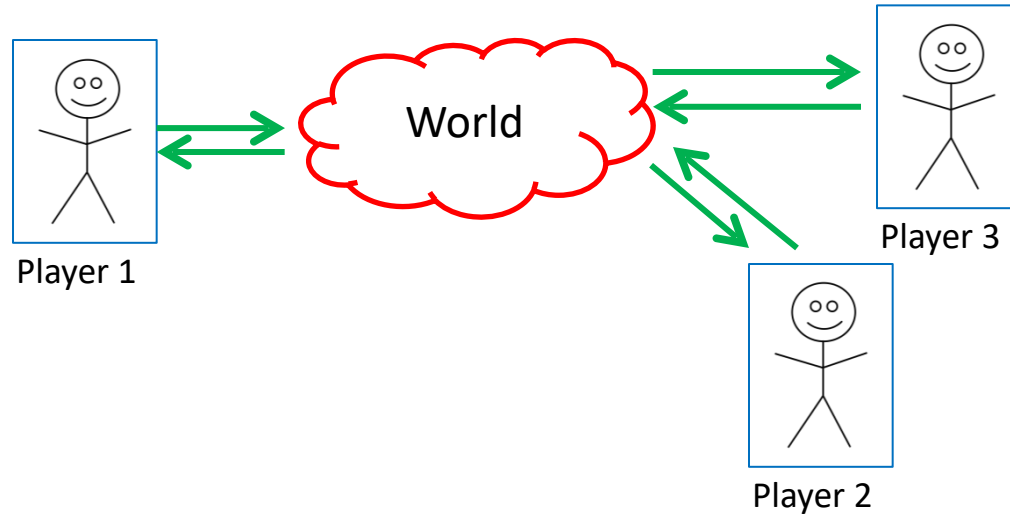
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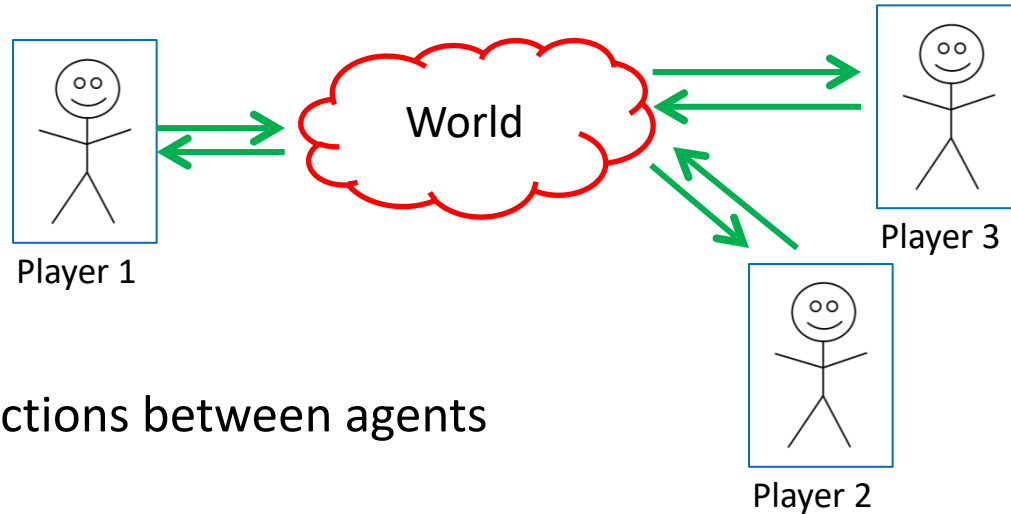
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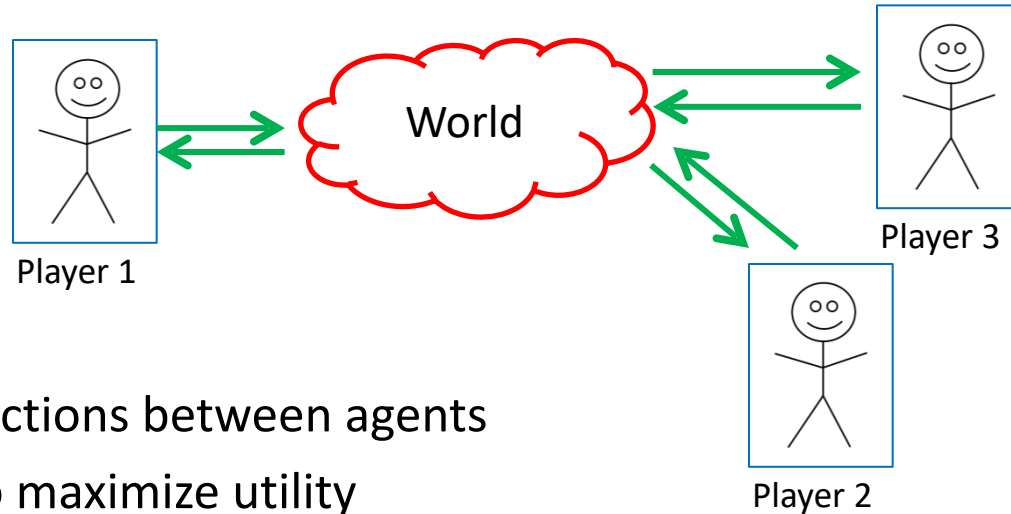
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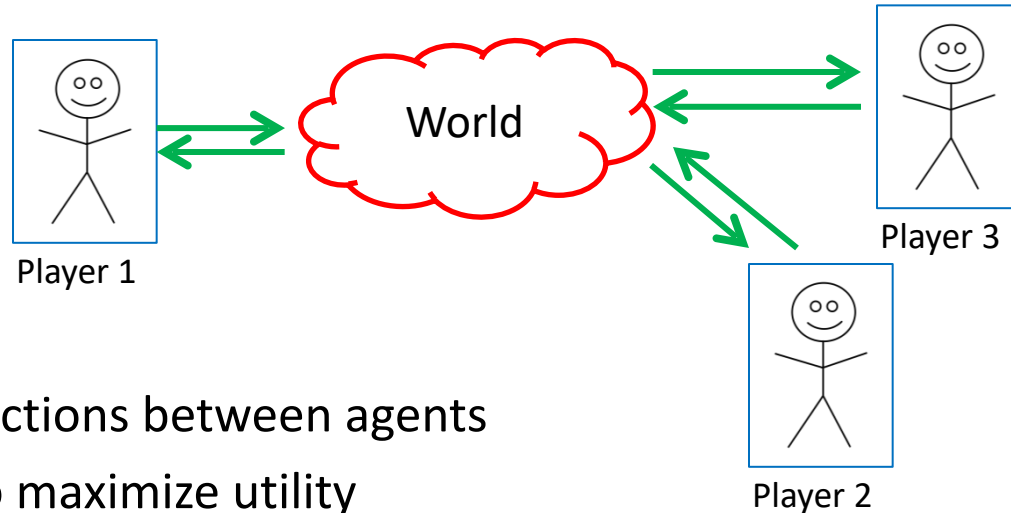
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- Now: interactions between agents
- Still want to maximize utility
- Requires **strategic** decision making.

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Wiki

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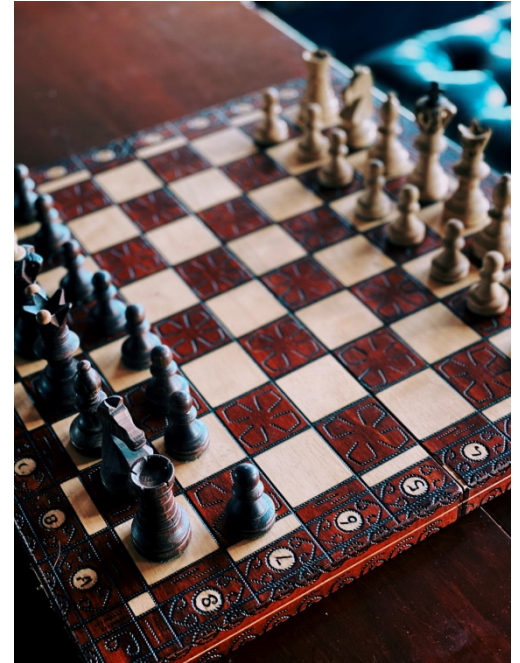
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Property 2: Action Space

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Action space: set of possible actions an agent can choose from.

Can be finite or infinite.

Examples:

- Rock-paper-scissors
- Tennis

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- Simultaneous: all players take action at the same time
- Sequential: take turns (but payoff only revealed at end of game)

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Mathematical description of simultaneous games.

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- We consider the simple case where all reward functions are common knowledge.

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Ex: Prisoner's Dilemma

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- Sometimes a dominant strategy does not exist!

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- Pure Nash equilibrium:
 - A **pure strategy** is a deterministic choice (no randomness).
 - Later: we will consider **mixed** strategies
 - In pure Nash equilibrium, players can only play pure strategies.

Finding (pure) Nash Equilibria by hand

- As player 1: For each column, find the best response, underscore it.

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		Player 2	
		<i>L</i>	<i>R</i>
Player 1	<i>T</i>	2, 1	0, 0
	<i>B</i>	0, 0	1, 2

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Finding (pure) Nash Equilibria by hand

- As player 2: for each row, find the best response, upper-score it.

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Player 1	<i>T</i>	<u>2, 1</u>	0, 0
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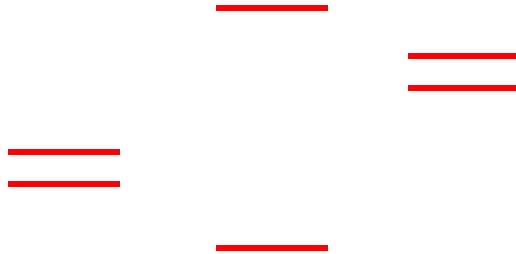
Finding (pure) Nash Equilibria by hand

- Entries with both lower and upper bars are pure NEs.

		Player 2	
		<i>L</i>	<i>R</i>
Player 1	<i>T</i>	<u>2, 1</u>	0, 0
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Pure Nash Equilibrium may not exist

So far, pure strategy: each player picks a deterministic strategy. But:



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		Player 2		
		<i>rock</i>	<i>paper</i>	<i>scissors</i>
Player 1	<i>rock</i>	0, 0	<u>-1, 1</u>	<u>1, -1</u>
	<i>paper</i>	<u>1, -1</u>	0, 0	<u>-1, 1</u>
	<i>scissors</i>	<u>-1, 1</u>	<u>1, -1</u>	0, 0

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$$x_i(a_i), \text{ where } \sum_{a_i \in A_i} x_i(a_i) = 1, x_i(a_i) \geq 0$$

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- Now consider **expected rewards**

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- Now consider **expected rewards**

$$u_i(x_i, x_{-i}) = E_{a_i \sim x_i, a_{-i} \sim x_{-i}} u_i(a_i, a_{-i}) = \sum_{a_i} \sum_{a_{-i}} x_i(a_i) x_{-i}(a_{-i}) u_i(a_i, a_{-i})$$

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- Intuition: nobody can **increase expected reward** by changing only their own strategy.

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Example: $x_1(\cdot) = x_2(\cdot) = \left(\frac{1}{3}, \frac{1}{3}, \frac{1}{3}\right)$

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		Player 2		
		<i>rock</i>	<i>paper</i>	<i>scissors</i>
Player 1	<i>rock</i>	0, 0	-1, 1	1, -1
	<i>paper</i>	1, -1	0, 0	-1, 1
	<i>scissors</i>	-1, 1	1, -1	0, 0

Finding Mixed NE in 2-Player Zero-Sum Game

Example: Two Finger Morra. Show 1 or 2 fingers. The “even player” wins the sum if the sum is even, and vice versa.

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	odd	<i>f1</i>	<i>f2</i>
even			
<i>f1</i>		2, -2	-3, 3
<i>f2</i>		-3, 3	4, -4

Finding Mixed NE in 2-Player 2-action Zero-Sum Game

Two Finger Morra. Two-player zero-sum game. No pure NE:

		odd	
		$f1$	$f2$
even	$f1$	<u>2, -2</u>	<u>-3, 3</u>
	$f2$	<u>-3, 3</u>	<u>4, -4</u>

Finding Mixed NE in 2-Player 2-action Zero-Sum Game

		q	1-q
		<i>f1</i>	<i>f2</i>
even	odd		
p	<i>f1</i>	<u>2, -2</u>	<u>-3, 3</u>
1-p	<i>f2</i>	<u>-3, 3</u>	<u>4, -4</u>

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Suppose odd's mixed strategy at NE is $(q, 1-q)$, and even's $(p, 1-p)$

		odd	
		q	$1-q$
even	$f1$	<u>2, -2</u>	<u>-3, 3</u>
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Suppose odd's mixed strategy at NE is $(q, 1-q)$, and even's $(p, 1-p)$

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		q	$1-q$
		odd	
		f_1	f_2
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Average is no greater than components

		q	
		f1	f2
even	odd		
		f1	f2
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→ $u_1(p, q) = u_1(f_1, q) = u_1(f_2, q)$

We want to find q such that equality holds.

Then even has no incentive to change strategy.

		q	$1-q$
		f_1	f_2
even	odd		
p	f_1	<u>2, -2</u>	<u>-3, 3</u>
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Finding Mixed NE in 2-Player 2-action Zero-Sum Game

		Player 2	
		q	$1-q$
Player 1	even	$f1$	$f2$
	odd	$f1$	$f2$
p	$f1$	<u>2, -2</u>	<u>-3, 3</u>
	$f2$	<u>-3, 3</u>	<u>4, -4</u>

Finding Mixed NE in 2-Player 2-action Zero-Sum Game

$$u_1(f_1, q) = u_1(f_2, q)$$

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Finding Mixed NE in 2-Player 2-action Zero-Sum Game

$$u_1(f_1, q) = u_1(f_2, q)$$

$$2q + (-3)(1 - q) = (-3)q + 4(1 - q)$$

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		f1	f2	
p	odd			
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$$u_1(f_1, q) = u_1(f_2, q)$$

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$$q = \frac{7}{12}$$

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At this NE, even gets $-1/12$, odd gets $1/12$.

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		f1	f2
p	even		
	odd		
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1-p			

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Major result: (John Nash '51)

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Properties of Nash Equilibrium

Major result: (John Nash '51)

- Every **finite** (players, actions) game has at least one Nash equilibrium
 - But not necessarily **pure** (i.e., deterministic strategy)
- Could be more than one
- Searching for Nash equilibria: computationally **hard**.
 - Exception: two-player zero-sum games (can be found with linear programming).

Break & Quiz

Q 2.1: Which of the following is false?

- (i) Rock/paper/scissors has a dominant pure strategy
 - (ii) There is a Nash equilibrium for rock/paper/scissors
-
- A. Neither
 - B. (i) but not (ii)
 - C. (ii) but not (i)
 - D. Both

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- A. Neither (i is false: easy to check that there's no deterministic dominant strategy)
- **B. (i) but not (ii)**
- C. (ii) but not (i) (i is false: easy to check that there's no deterministic dominant strategy)
- D. Both (There is a mixed strategy Nash Eq.)

Break & Quiz

Q 2.2: Which of the following is true

- (i) Nash equilibria require each player to know other players' strategies
- (ii) Nash equilibria require rational play

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- (i) Nash equilibria require each player to know other players' strategies
 - (ii) Nash equilibria require rational play
-
- A. Neither (See below)
 - B. (i) but not (ii) (Rational play required: i.e., what if prisoners desire longer jail sentences?)
 - C. (ii) but not (i) (The basic assumption of Nash equilibria is knowing all of the strategies involved)
 - D. **Both**

Summary

- Intro to game theory
 - Characterize games by various properties
- Mathematical formulation for simultaneous games
 - Normal form, dominance, Nash equilibria, mixed vs pure