Distributed control and game design From strategic agents to programmable machines

Dario Paccagnan

PhD Defense

Coordination of multiagent systems







Coordination of multiagent systems



Cooperative







PhD research overview

Aggregative games

- Large population, algorithms [TAC18a]
- Equilibrium efficiency [L-CSS18], [CDC18]
- Algorithms and applications [CDC16], [ECC16], [CPS18]
- Traffic and Inertial equilibria [IFAC17], [CDC17]

Combinatorial allocation

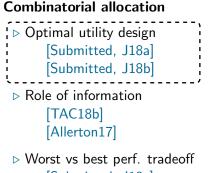
- Optimal utility design [Submitted, J18a]
 [Submitted, J18b]
- ▷ Role of information [TAC18b] [Allerton17]
- Worst vs best perf. tradeoff [Submitted, J18c]

Others [CDC15], [PLANS14]

PhD research overview



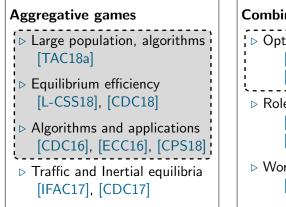
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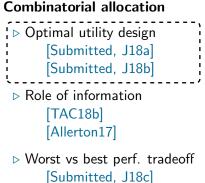


[Submitted, J18c]

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PhD research overview





Others [CDC15], [PLANS14]

3

- Introduction
- Convergence between Nash and Wardrop
- Efficiency of equilibria

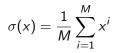
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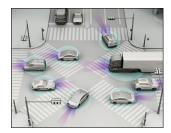
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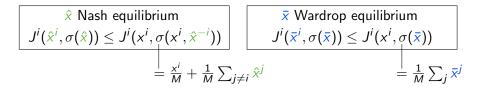
$$\sigma(x) = \frac{1}{M} \sum_{i=1}^{M} x^i$$

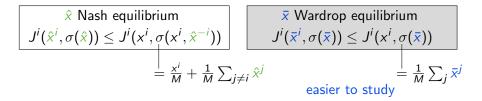


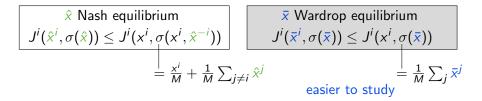


$$\widehat{J^{i}(\hat{x}^{i},\sigma(\hat{x}))} \leq J^{i}(x^{i},\sigma(x^{i},\hat{x}^{-i}))$$

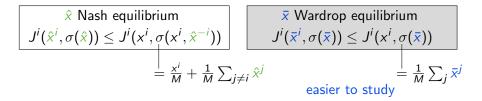
$$= \frac{x^{i}}{M} + \frac{1}{M}\sum_{j\neq i}\hat{x}^{j}$$







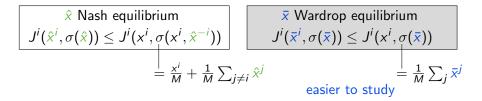
What is the relation between \hat{x} and \bar{x} ?



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Nash operator

 $\hat{F}(x) = [\nabla_{x^i} J^i(x^i, \sigma(x))]_{i=1}^M$



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Wardrop operator

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$$\overline{F}(x) = [\nabla_{x^i} J^i(x^i, z)|_{z=\sigma(x)}]_{i=1}^M$$

Theorem (Convergence for large M)

Lipschitzianity of J^i , boundedness of \mathcal{X}^i



Theorem (Convergence for large M)



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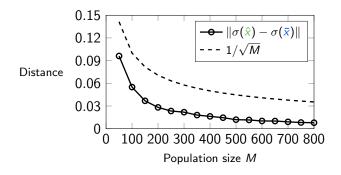
 $||\hat{x} - \bar{x}|| \le \operatorname{const}/\sqrt{M}$

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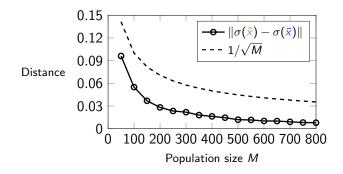


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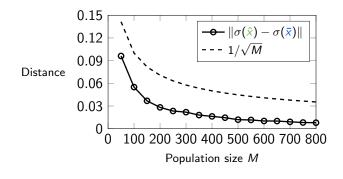
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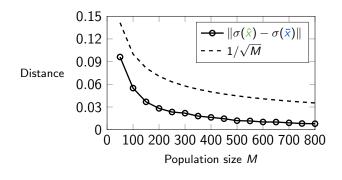
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– equilibrium computation (algorithms)– equilibrium efficiency

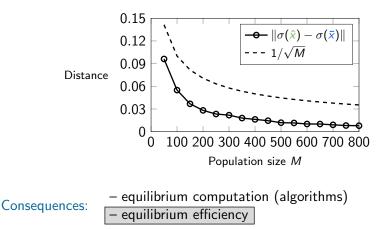
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players: $i \in \{1, \ldots, M\}$



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- Each vehicle min bill in [1, n]

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$$\min_{x \in \mathcal{X}} J_{s}(x) = p(\sigma(x) + d)^{\top}(\sigma(x) + d)$$



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How much does selfish behaviour degrade the performance?

$$\operatorname{PoA} = \frac{\max_{x \in \operatorname{NE}(\operatorname{G})} J_{s}(x)}{J_{s}(x_{\operatorname{opt}})} \geq 1$$

Theorem (Equilibrium efficiency)



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Assume sufficient regularity

Assume $p(z + d) = [g(z_1 + d_1); \ldots; g(z_n + d_n)], \qquad g: \mathbb{R}_{\geq 0} \rightarrow \mathbb{R}_{\geq 0}$

[L-CSS18]

Theorem (Equilibrium efficiency)



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▷ If g is a pure monomial

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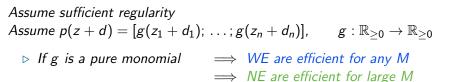


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If g is a pure monomial

 $\implies WE \text{ are efficient for any } M$ $\implies NE \text{ are efficient for large } M$ $1 \le \text{PoA} \le 1 + \text{const}/\sqrt{M}$

Theorem (Equilibrium efficiency)



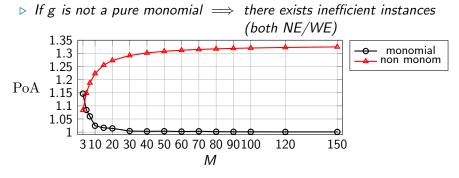
 \triangleright If g is not a pure monomial \implies there exists inefficient instances (both NE/WE)

 $1 < \text{PoA} < 1 + \text{const}/\sqrt{M}$

[L-CSS18]

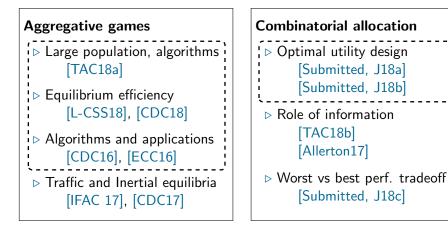
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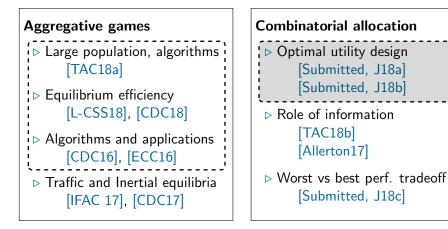
[L-CSS18]

PhD research overview



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Combinatorial allocation

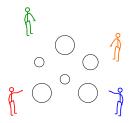
- Introduction
- GMMC problems are intractable
- Utility design approach and performance guarantees

▷ a set of resources



 $\triangleright\,$ a set of resources

▷ a set of agents



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Goal: assign resources to agents to maximize a given welfare function

▷ a set of resources

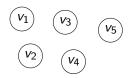
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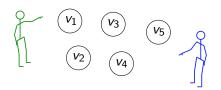
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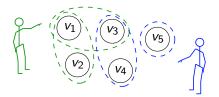
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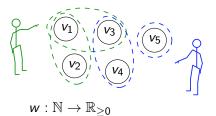


resources: $r \in \mathcal{R}$, $v_r \ge 0$ agents: $i \in \{1, \dots, M\}$ allocations: $a_i \in \mathcal{A}_i \subseteq 2^{\mathcal{R}}$



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Hardness and approximability

▷ Reduces to max-cover for w(j) = 1, $A_i = A_j$

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Game theory can be used to produce algorithms that are:

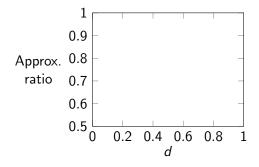
Game theory can be used to produce algorithms that are: distributed

Game theory can be used to produce algorithms that are: distributed, efficient

Game theory can be used to produce algorithms that are: distributed, efficient, match/improve existing approximations

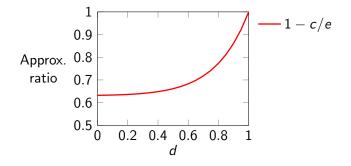
Example: - # agents
$$\leq$$
 40
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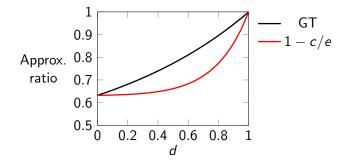
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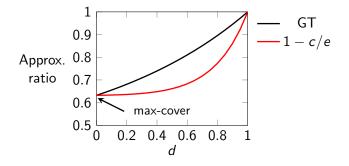
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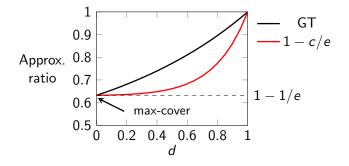
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- Good approximation
- Polytime

Game design

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Game design

Design a game (agents, constraints, utilities)

 $\max W(a)$

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15

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Distributed algorithm

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Polytime

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Requirement: equilibria have high welfare



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 $u_i(a_i, a_{-i})$

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How to design *f*?

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How to design f? Maximize worst-case performance

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Given instance I, fix $f \rightarrow \text{game } G_f = \{I, f\}$

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PoA(f) is the approx. ratio of any equilibrium-computing algorithm



[J18a], [J18b]

PoA(f) is the solution to a tractable LP in 2 variables, $O(M^2)$ constraints

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$$\operatorname{PoA}(f) = \frac{1}{W^{\star}}$$

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$$W^{\star} = \inf_{\lambda \in \mathbb{R}_{\geq 0}, \mu \in \mathbb{R}} \mu$$

s.t. $\mathbb{1}_{\{b+x \geq 1\}} w(b+x) - \mu \mathbb{1}_{\{a+x \geq 1\}} w(a+x) +$
 $+ \lambda [af(a+x)w(a+x) - bf(a+x+1)w(a+x+1)] \leq 0$
 $\forall (a,x,b) \in \mathcal{I} \subset \{0,\ldots,M\}^3$

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$$\begin{split} \mathcal{W}^{\star} &= \inf_{\lambda \in \mathbb{R}_{\geq 0}, \, \mu \in \mathbb{R}} \mu \\ \text{s.t. } \mathbb{1}_{\{b+x \geq 1\}} w(b+x) - \mu \mathbb{1}_{\{a+x \geq 1\}} w(a+x) + \\ &+ \lambda [af(a+x)w(a+x) - bf(a+x+1)w(a+x+1)] \leq 0 \\ &\quad \forall (a,x,b) \in \mathcal{I} \subset \{0,\ldots,M\}^3 \end{split}$$

Corollary Optimizing PoA

Determining $f \in \mathbb{R}^M_{>0}$ maximizing $\operatorname{PoA}(f)$ is a tractable linear program

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Back to the main result

Example:

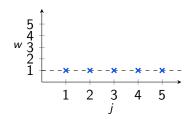
- $\# \operatorname{agents} \le 40$

Back to the main result

Example:

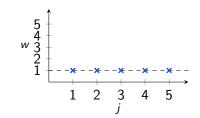
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$$\# \operatorname{agents} \le 40$$

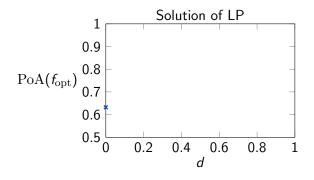
-
$$w(j) = j^d$$
, $d = 0$



-
$$\# \operatorname{agents} \le 40$$

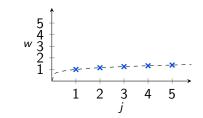
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$$w(j) = j^d$$
, $d = 0$

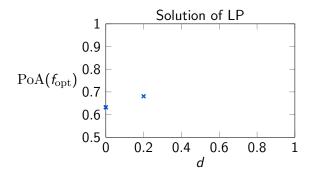




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$$\# \operatorname{agents} \le 40$$

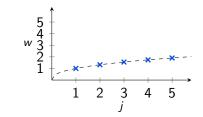
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$$w(j) = j^d$$
, $d = 0.2$

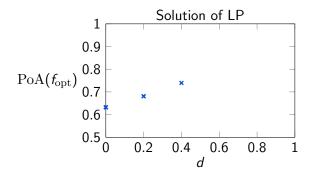




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$$\# \operatorname{agents} \le 40$$

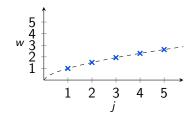
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$$w(j) = j^d$$
, $d = 0.4$

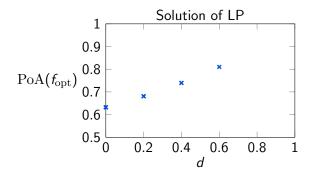




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$$\# \operatorname{agents} \le 40$$

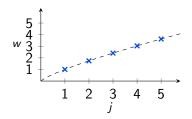
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$$w(j) = j^d$$
, $d = 0.6$

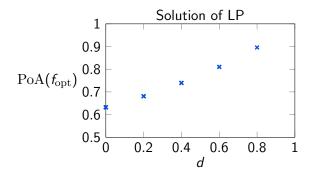




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$$\# \operatorname{agents} \le 40$$

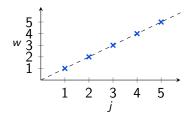
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$$w(j) = j^d$$
, $d = 0.8$

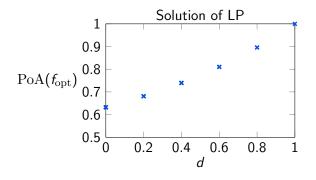




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$$\# \operatorname{agents} \le 40$$

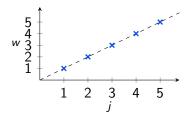
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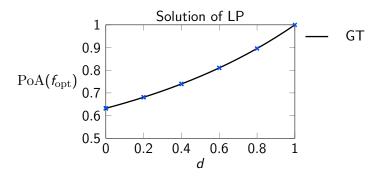




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$$\# \operatorname{agents} \le 40$$

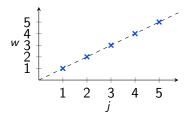
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$$w(j) = j^d$$
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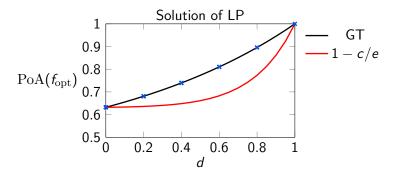




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$$\# \operatorname{agents} \le 40$$

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$$w(j) = j^d$$
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Aggregative games

- Convergence between Nash and Wardrop
- ▷ Equilibrium efficiency

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- GMMC problems and utility design approach
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- Submodular maximization

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G. Burger



Prof. M. Kamgarpour



Dr. V. Ramaswamy



B. Ogunsola

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