

How Hard is Competition for Rank?

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April 2010

Easy and hard problems

Input/output problems (e.g.: given a game, compute a NE): Some inputs are larger than others. Of course, larger inputs should be allowed to use more processing time.

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To prove problem P is hard, take a problem H that is already believed to be hard, and “efficiently encode” instances of H in terms of P so that the answer to P tells you the answer to H ...

Easy and hard problems

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NASH

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PPAD-completeness...

END OF (THE) LINE (Papadimitriou 1991)

Given a graph G of indegree/outdegree at most 1, and a vertex of degree 1, find another vertex of degree 1.

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Given a graph G of indegree/outdegree at most 1, and a vertex of degree 1, find another vertex of degree 1. The catch is, G 's edges are represented by boolean circuits that take any pair of endpoints in $\{0, 1\}^n$ and output whether an edge is present between them.

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- Try looking for other solution concepts, e.g. correlated equilibria, approximate Nash equilibria
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This talk

- Some intuition on the hardness of unrestricted NE
- A class of games that appears to be “realistic” for which we so far have some positive results

The “Dragons’ Den” Game

Two entrepreneurs, Alice and Bob, want to raise £100,000 from a venture capitalist. Each of them may decide to spend £2,000 on image consulting. Alice has a better business idea, and the only way Bob will receive the investment is if he buys the image consulting and Alice does not.

Question: which of them will buy the image consulting?



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look for *mixed (randomised) strategies*; the problem becomes: *compute the probabilities*



Dragons' den: payoff matrix

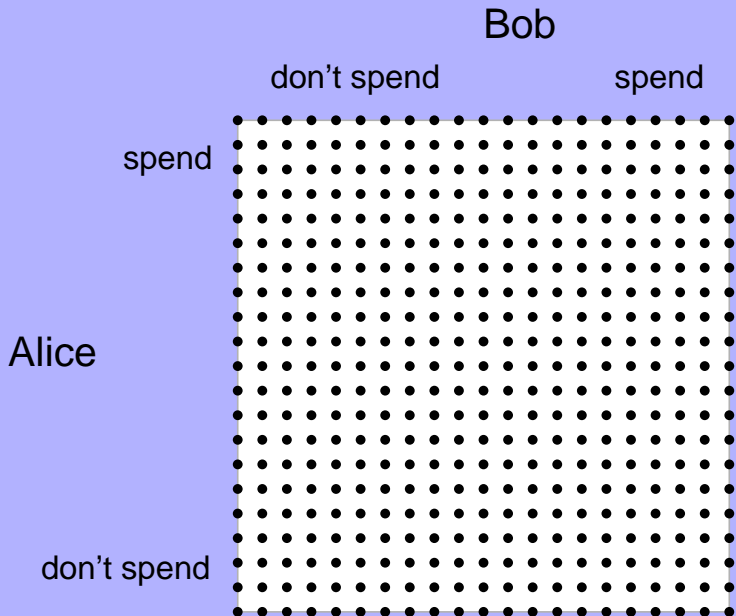
		Bob	
		don't spend 5000	spend 5000
Alice	spend 5000	45, 0	45, -5
	don't spend 5000	50, 0	0, 45

Numbers are multiples of £5,000; assume it is worth £50,000 to win the investment.

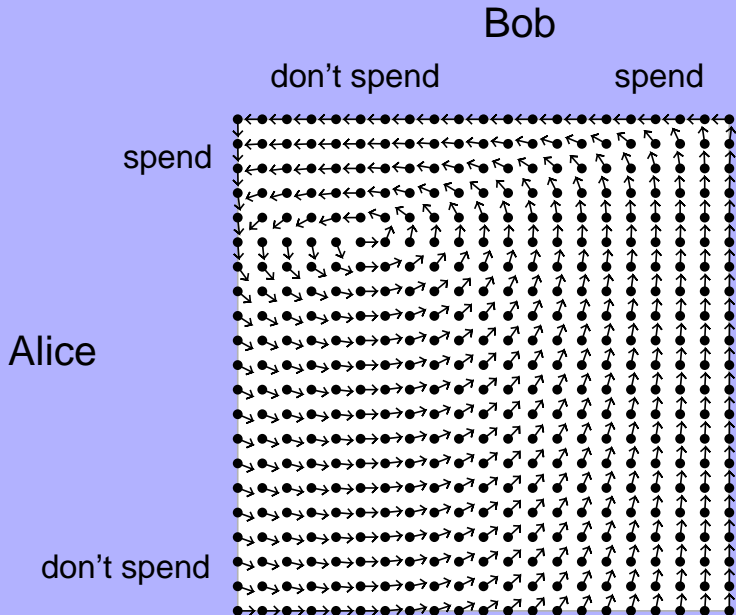
“Incentive direction” of the players

		Bob	
		don't spend	spend
Alice	spend		
	don't spend		

“Incentive direction” of the players



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Nash equilibrium

Brouwer's fixpoint theorem: continuous functions from a compact domain to itself, have **fixpoints**.
A *non-constructive* proof.



L.E.J. Brouwer
(1881-1966)

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- each player is receiving optimal expected payoff in the context of the other players' choices.



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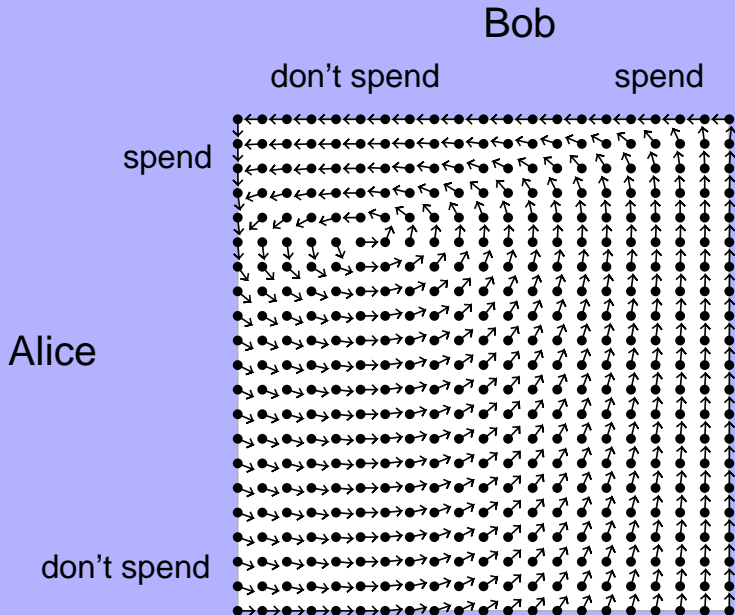
- standard notion of “outcome of the game”
- each player is receiving optimal expected payoff in the context of the other players' choices.

But, how to compute the probabilities? We would like an “efficient algorithm”. **Next: how search for NE relates to search on large graphs**

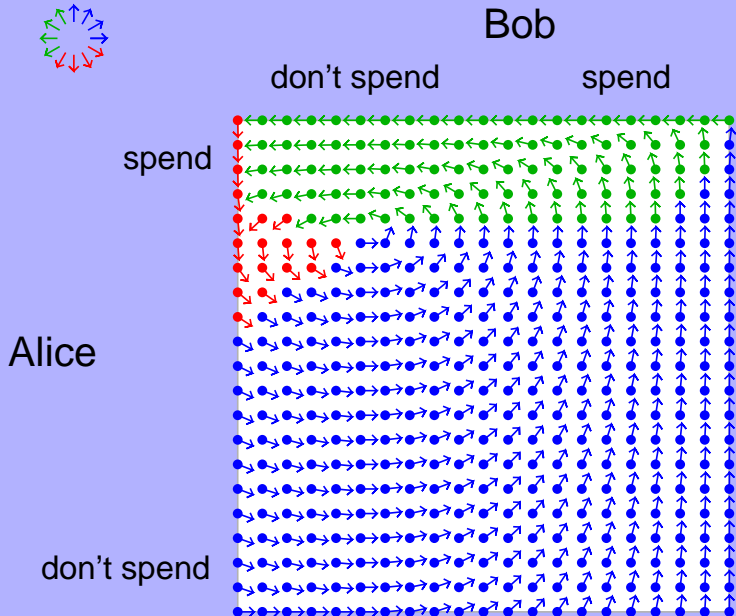


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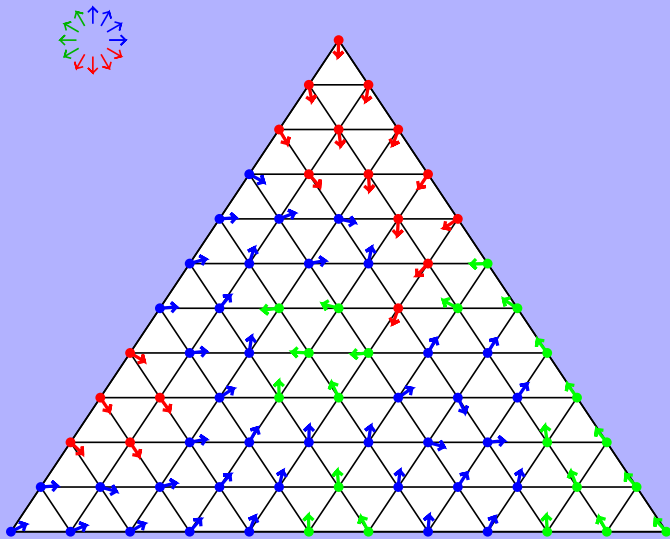
“Incentive direction” of the players



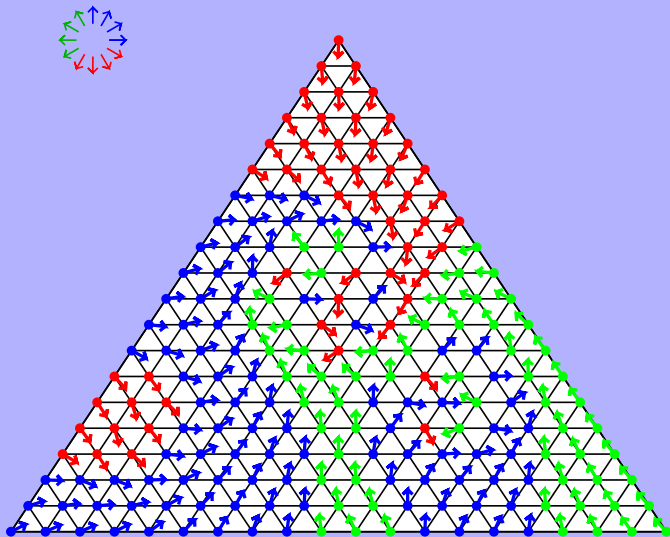
"Incentive direction", colour-coded



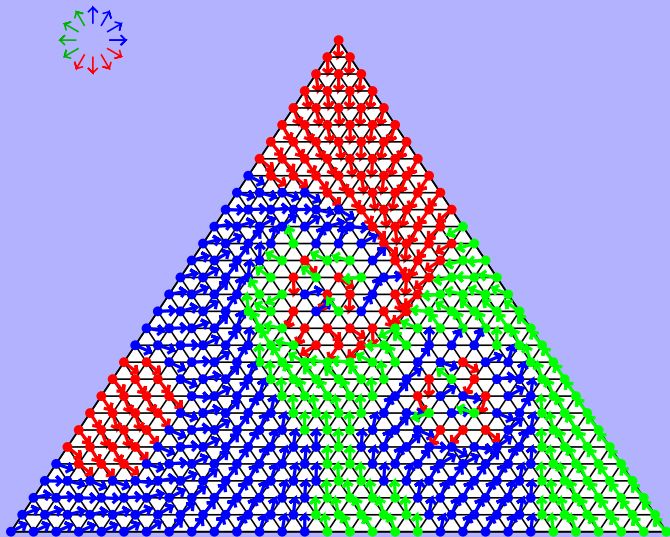
Now, pretend this triangle is high-dimension domain



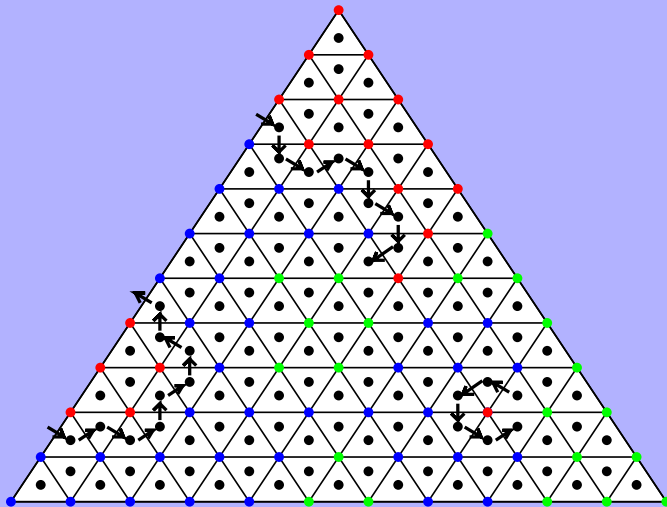
Search for “trichromatic triangles” at higher resolution...



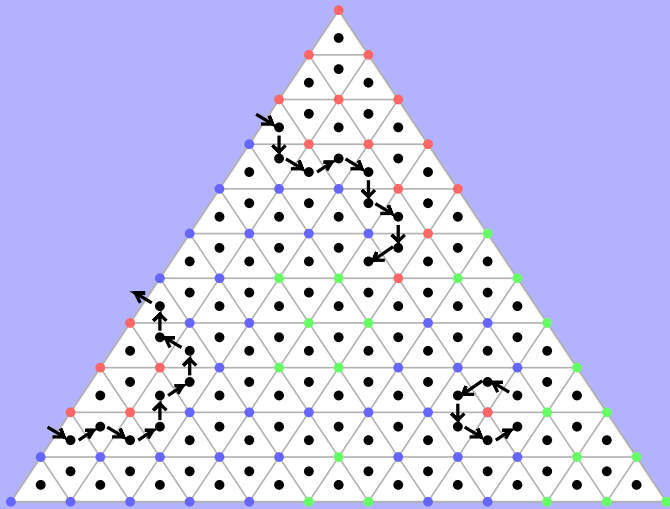
...converges to Brouwer fixpoint



The corresponding graph



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From graph search to NE computation

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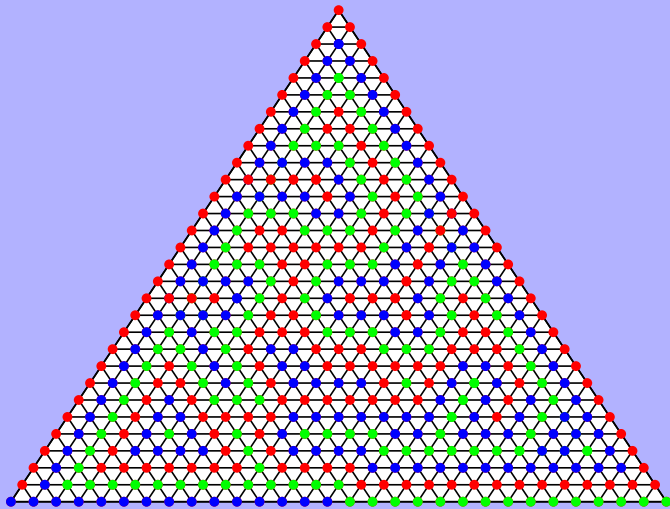
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- They can encode/represent the difficulty of finding fixpoints of certain Brouwer functions.
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Basically, solving a game is equivalent to finding your way around a very large graph, one that allows efficient local exploration and consists of long paths.

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Basically, solving a game is equivalent to finding your way around a very large graph, one that allows efficient local exploration and consists of long paths.
- 2-players (Chen, Deng and Teng '06); 2-players, 0/1-valued payoffs (Abbott, Kane and Valiant '05)

How to make a hard case of the problem



Chen and Deng ('06, '09): 2D-Brouwer

coming back to “Dragons’ Den”

(Current work with colleagues
at Liverpool)

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What if there are

- more than 2 competitors?



coming back to “Dragons’ Den”

(Current work with colleagues at Liverpool)

What if there are

- more than 2 competitors?
- many choices per competitor?
- more than one “prize” for winning?

Players compete for *rank*.



Competition for rank

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2	<input type="checkbox"/> Cambridge	4.2	3.0	538.5	11.6	1,755	657	87.0	85.5
3	<input type="checkbox"/> Imperial College	3.7	2.9	489.4	10.3	3,036	575	68.5	88.4
4	<input type="checkbox"/> London School of Economics	3.8	3.0	483.0	14.1	1,391	265	76.0	90.6
5	<input type="checkbox"/> Durham	4.0	2.7	459.0	15.2	1,036	682	77.5	78.3
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7	<input type="checkbox"/> St Andrews	4.2	2.7	467.9	12.3	1,152	357	85.1	77.8

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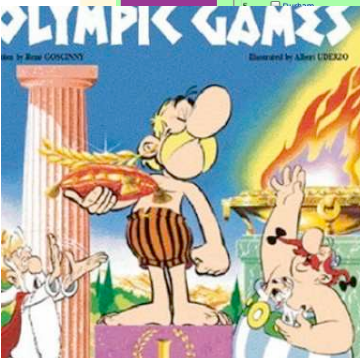
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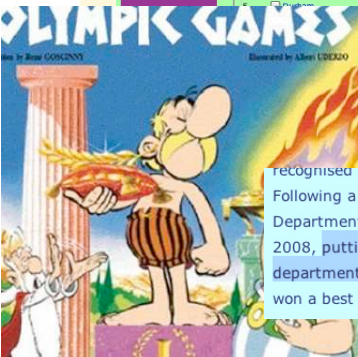
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Britain's quality of life worse than former Communist countries

Britain's has fallen to 25th position on a list of best places in the world to live.

By [Myra Butterworth](#), Personal Finance Correspondent

Published: 6:54PM GMT 06 Jan 2010

Our poor climate, soaring unemployment and congested roads means we are now ranked behind



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Some background on ranking games

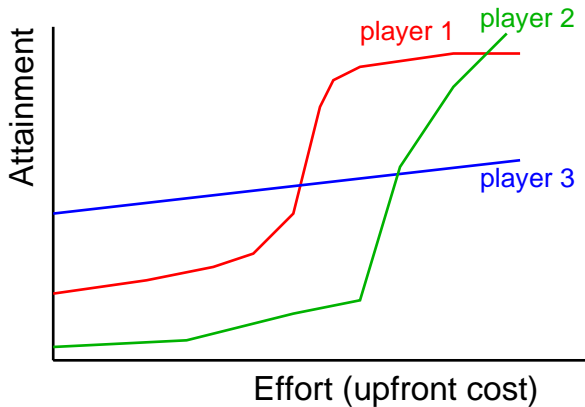
“Ranking games” (Brandt, Fisher, Harrenstein and Shoham)

each combination of strategies results in a ranking of the players;
every player has a monotonically decreasing function from rank to utility.

Problem: unrestricted ranking games are still hard: a 3-player ranking game can easily encode an unrestricted 2-player 0/1 game.
(as noted earlier, hard to solve)

Our idea: assume strategies are correlated with “competitiveness”

The model



Each player has his own function from effort to performance.

The model

Player i has actions (pure strategies) a_1^i, \dots, a_n^i

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 a_j^i has associated quantities c_j^i (the cost) and r_j^i (the “return”, or level of performance).

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If a player plays a_j and wins the k -th prize, his overall utility is $u_k - c_j$.

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Observation

We can concisely represent games with many players/strategies, in contrast with unrestricted ranking games.

Some results

We can pre-process a d -player game so as to assume that $u_1 = 1$, $u_d = 0$; all costs c_j^i lie in range $[0, 1]$; costs and returns are *strictly* monotonic in j , else we would have dominated actions; each player's weakest action has cost 0.

Theorem

Suppose there is just one prize ($u_1 > 1$; $u_j = 0$ for $j > 1$). Suppose ties are impossible (if all r_j^i -values are distinct, or equivalently there is a tie-breaking rule).

Then there is just one player who gets positive payoff (all others get zero); namely the player who has the strongest action.

Some results

Proof.

- If a_n^1 is the strongest action in the game, note that player 1 can ensure a payoff of $u_1 - c_n^1$.

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- So, all but one player get a non-positive payoff (since a player's payoff is his expected payoff for any action he uses with positive probability. i can get payoff 0 by playing a_1^i , so presumably his overall payoff is 0.
- Finally, we found precisely one player who can get positive payoff.



What if the strongest action has cost 1? What about > 1 prizes?

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(So, that's like 2-player normal-form games! Is that interesting?)

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- 2-player games are easy; no, they are not zero-sum; it's quite a cute algorithm
- d -players, n actions, where d is constant: Approximate NE can be found in poly-in- n time by brute-force approach.
- FPTAS for d players, 1 prize (in the paper, done for just 2 players) Dynamic programming approach

Linear-prize ranking games

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His payment of that cost can be considered as a 2-player game against “nature” (a dummy player) who collects the cost but does not influence the player.

So, we have reduced the game to a zero-sum polymatrix game, which is known to be solvable in poly-time (Daskalakis and Papadimitriou '09).

Conclusions and further work

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Conclusions and further work

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- focus on “natural” types of more tractable games
- For these games, continue by looking for *decentralised* algorithms (a solution is implausible if it needs to be found centrally and then handed out to the players).
- Another direction: weaken the objective – “approximate equilibria” replace “no incentive for a player to change” with “only a small incentive to change” — an interesting and challenging problem, both for centralised and decentralised algorithms!