

Extensive-Form Games

Branislav Bošanský

Artificial Intelligence Center,
Department of Computer Science,
Faculty of Electrical Engineering,
Czech Technical University in Prague

branislav.bosansky@agents.fel.cvut.cz

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Previously ... on multi-agent systems.

- 1 Mixed Strategies
- 2 Minimax Theorem
- 3 Linear Program for computing NE in zero-sum normal-form games
- 4 alternative solution concepts

... and now we continue ...

Please, bookmark this page <https://goo.gl/FRtY4g>. There will be (anonymous) online quizzes!



Solution Concepts

Consider the following problem – there are many drivers commuting to a city every morning and you want to route them such that traffic jams do not occur. What kind of solution concept describes a possible solution to this problem?

- 1 Nash equilibrium
- 2 Correlated equilibrium
- 3 Stackelberg equilibrium

Answer now: <https://goo.gl/FRtY4g>



Beyond Normal-Form Representations

One representation does not rule them all

Beyond Normal-Form Representations



Beyond Normal-Form Representations

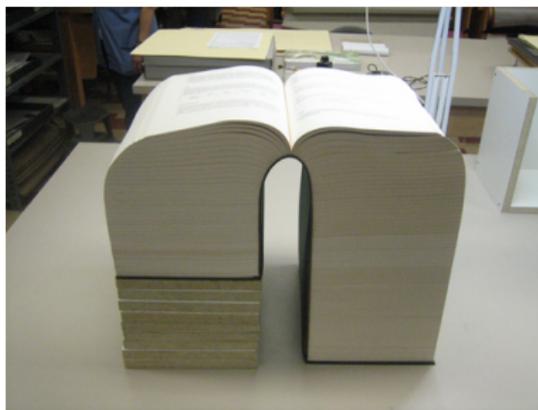
We can represent such dynamic scenarios using the normal-form representation.

A strategy in a dynamic game has to reflect all possible situations we can encounter in a game (including due to the moves by the opponent and/or stochastic events). Therefore, we need to have an action prescribed to be played in each situation that can happen.

The obvious drawback of using this representation is that there is exponentially many possible strategies given a description of the game.

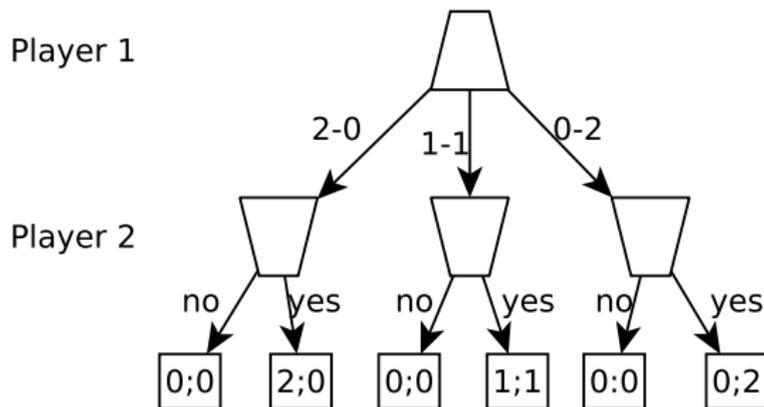
Strategies in Sequential Games

A strategy in a dynamic game has to reflect all possible situations we can encounter in a game (including due to the moves by the opponent and/or stochastic events). Therefore, we need to have an action prescribed to be played in each situation that can happen.



Extensive-Form Representation

We can use a more compact representation that is suitable for finite games termed *extensive-form games*.



Extensive-Form Games (EFGs)

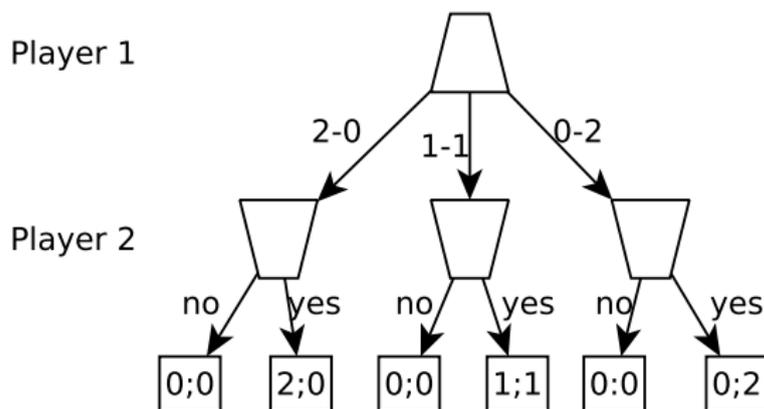
Formal Definition:

- players $\mathcal{N} = \{1, 2, \dots, n\}$
- actions \mathcal{A}
- choice nodes (histories) \mathcal{H}
- action function $\chi : \mathcal{H} \rightarrow 2^{\mathcal{A}}$
- player function $\rho : \mathcal{H} \rightarrow \mathcal{N}$
- terminal nodes \mathcal{Z}
- successor function $\varphi : \mathcal{H} \times \mathcal{A} \rightarrow \mathcal{H} \cup \mathcal{Z}$
- utility function $u = (u_1, u_2, \dots, u_n)$; $u_i : \mathcal{Z} \rightarrow \mathbb{R}$

A pure strategy of player i in an EFG is an assignment of an action for each state where player i acts

$$S_i := \prod_{h \in \mathcal{H}, \rho(h)=i} \chi(h)$$

Strategies in EFGs

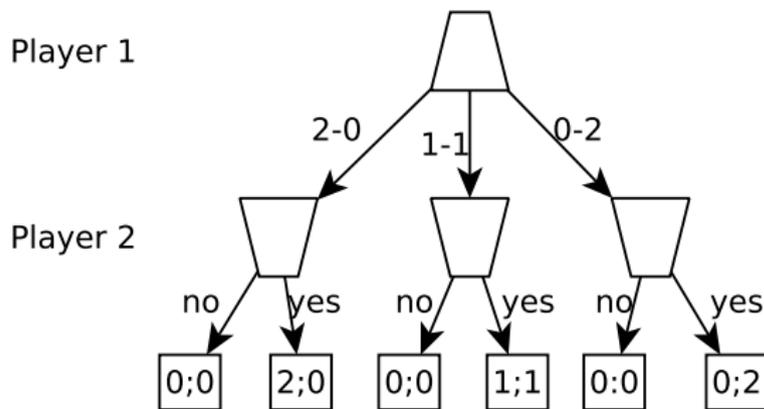


What are actions and strategies in this game?

$$\mathcal{A}_1 = \{2-0, 1-1, 0-2\}; \mathcal{S}_1 = \{2-0, 1-1, 0-2\}$$

$$\mathcal{A}_2 = \{no, yes\}; \mathcal{S}_2 = \{(no, no, no), (no, no, yes), \dots, (yes, yes, yes)\}$$

Strategies in EFGs

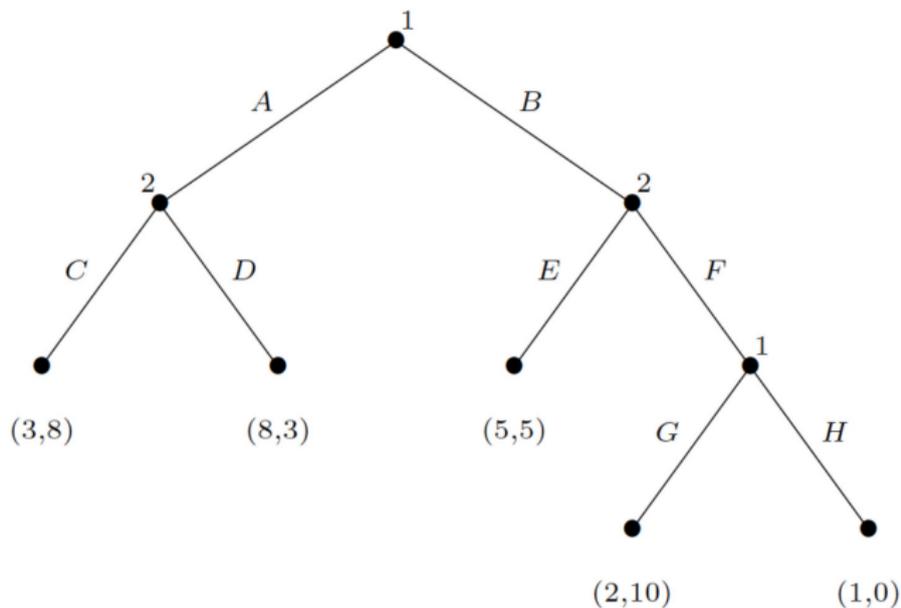


We can replace the function χ by multiplying actions so that an action can be applied only in a single state.

$$\mathcal{A}_2 = \{no_{\{2-0\}}, yes_{\{2-0\}}, no_{\{1-1\}}, yes_{\{1-1\}}, no_{\{0-2\}}, yes_{\{0-2\}}\};$$

$$\mathcal{S}_2 = \{(no_{\{2-0\}}, no_{\{1-1\}}, no_{\{0-2\}}), \dots, (yes_{\{2-0\}}, yes_{\{1-1\}}, yes_{\{0-2\}})\}$$

Strategies in EFGs

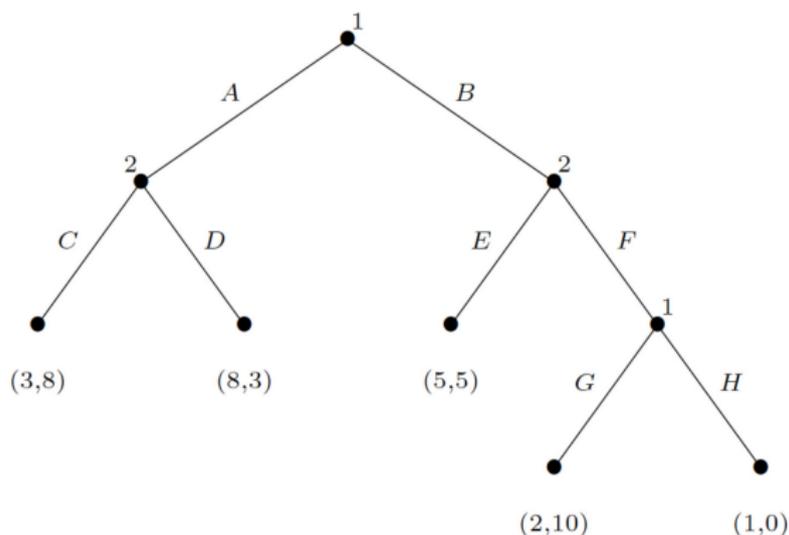


What are actions and strategies in this game?

$$\mathcal{S}_1 = \{(A, G), (A, H), (B, G), (B, H)\}$$

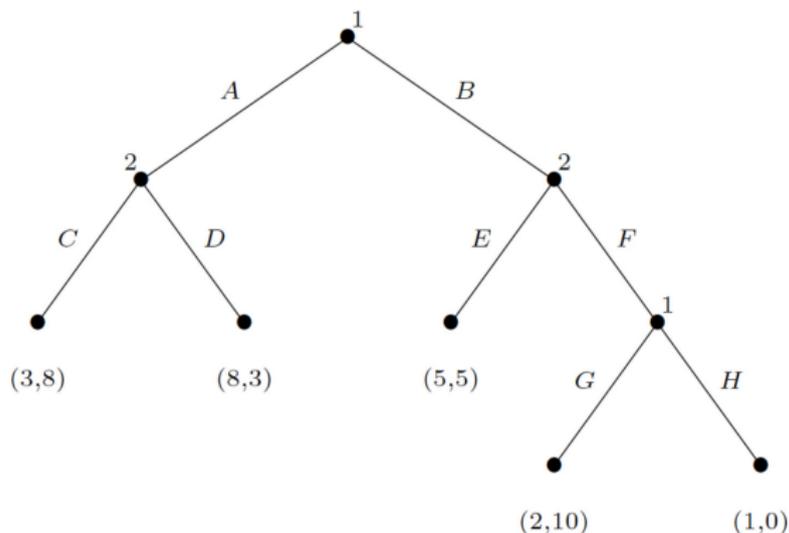
$$\mathcal{S}_2 = \{(C, E), (C, F), (D, E), (D, F)\}$$

Induced Normal Form



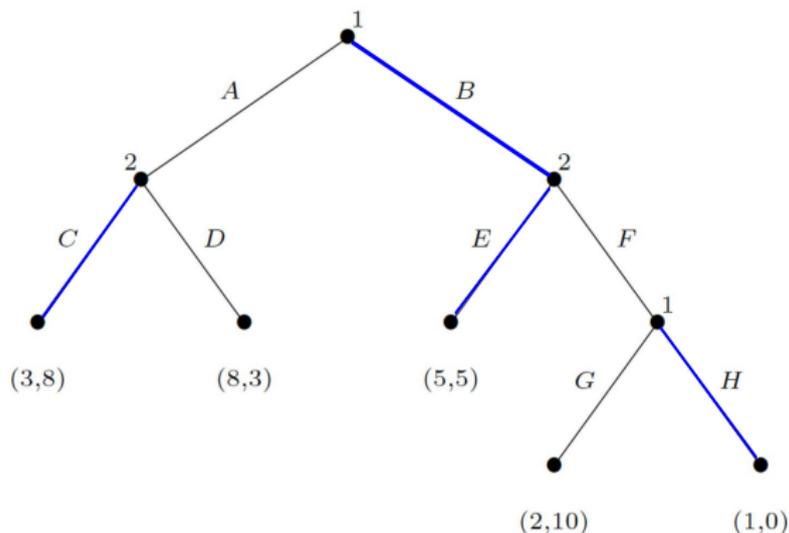
	(C, E)	(C, F)	(D, E)	(D, F)
(A, G)	(3, 8)	(3, 8)	(8, 3)	(8, 3)
(A, H)	(3, 8)	(3, 8)	(8, 3)	(8, 3)
(B, G)	(5, 5)	(2, 10)	(5, 5)	(2, 10)
(B, H)	(5, 5)	(1, 0)	(5, 5)	(1, 0)

Nash Equilibria in EFGs



	(C, E)	(C, F)	(D, E)	(D, F)
(A, G)	(3, 8)	(3, 8)	(8, 3)	(8, 3)
(A, H)	(3, 8)	(3, 8)	(8, 3)	(8, 3)
(B, G)	(5, 5)	(2, 10)	(5, 5)	(2, 10)
(B, H)	(5, 5)	(1, 0)	(5, 5)	(1, 0)

Nash Equilibria in EFGs - threats



	(C, E)	(C, F)	(D, E)	(D, F)
(A, G)	$(3, 8)$	$(3, 8)$	$(8, 3)$	$(8, 3)$
(A, H)	$(3, 8)$	$(3, 8)$	$(8, 3)$	$(8, 3)$
(B, G)	$(5, 5)$	$(2, 10)$	$(5, 5)$	$(2, 10)$
(B, H)	$(5, 5)$	$(1, 0)$	$(5, 5)$	$(1, 0)$

Nash Equilibria in EFGs

Not all Nash strategies are entirely “sequentially rational” in EFGs. Off the equilibrium path, the players may use irrational actions.

We use *refinements of NE* in EFGs to avoid this. The best known (for EFGs with perfect information) is **Subgame-perfect equilibrium**.

Definition (Subgame)

Given a perfect-information extensive-form game G , the subgame of G rooted at node h is the restriction of G to the descendants of h . The set of subgames of G consists of all of subgames of G rooted at some node in G .

Subgame-Perfect Equilibrium (SPE)

Definition (Subgame-perfect equilibrium)

The *subgame-perfect equilibria (SPE)* of a game G are all strategy profiles s such that for any subgame G' of G , the restriction of s to G' is a Nash equilibrium of G' .

```
function BACKWARDINDUCTION(node  $h$ )  
  if  $h \in \mathcal{Z}$  then  
    return  $u(h)$   
  end if  
   $best\_util \leftarrow \infty$   
  for all  $a \in \chi(h)$  do  
     $util\_at\_child \leftarrow$  BACKWARDINDUCTION( $\varphi(h, a)$ )  
    if  $util\_at\_child_{\rho(h)} > best\_util_{\rho(h)}$  then  
       $best\_util \leftarrow util\_at\_child$   
    end if  
  end for  
end function
```

Subgame-Perfect Equilibrium (SPE)

This is the same algorithm (in principle) that you know as Minimax (or Alpha-Beta pruning, or Negascout) and works (in general) for n -player games.

Corollary

Every extensive-form game with perfect information has at least one Nash equilibria in pure strategies that is also a Subgame-perfect equilibrium.

Is this correct? We have seen examples of games that do not have pure NE.

Not every game can be represented as an EFG with perfect information.

EFGs with Chance

We introduce a new “player” termed chance (or Nature) that plays using a fixed randomized strategy.

Formal Definition:

- players $\mathcal{N} = \{1, 2, \dots, n\} \cup \{c\}$
- actions \mathcal{A}
- choice nodes (histories) \mathcal{H}
- action function $\chi : \mathcal{H} \rightarrow 2^{\mathcal{A}}$
- player function $\rho : \mathcal{H} \rightarrow \mathcal{N}$
- terminal nodes \mathcal{Z}
- successor function $\varphi : \mathcal{H} \times \mathcal{A} \rightarrow \mathcal{H} \cup \mathcal{Z}$
- **stochastic transitions** $\gamma : \Delta\{\chi(h) \mid h \in \mathcal{H}, \rho(h) = c\}$
- utility function $u = (u_1, u_2, \dots, u_n)$; $u_i : \mathcal{Z} \rightarrow \mathbb{R}$

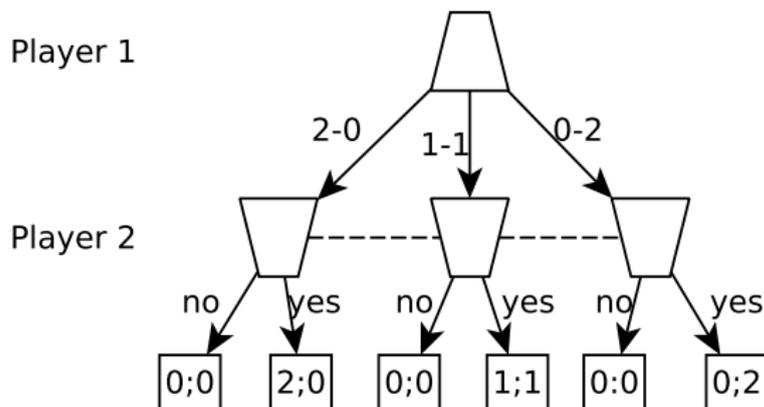
EFGs with Imperfect Information

When players are not able to observe the state of the game perfectly, we talk about *imperfect information games*. The states that are not distinguishable to a player belong to a single *information set*.

Formal Definition:

- $\mathcal{G} = (\mathcal{N}, \mathcal{A}, \mathcal{H}, \mathcal{Z}, \chi, \rho, \varphi, \gamma, u)$ is a perfect-information EFG.
- $\mathcal{I} = (\mathcal{I}_1, \mathcal{I}_2, \dots, \mathcal{I}_n)$ where \mathcal{I}_i is a set of equivalence classes on choice nodes of a player i with the property that $\rho(h) = \rho(h') = i$ and $\chi(h) = \chi(h')$, whenever $h, h' \in I$ for some information set $I \in \mathcal{I}_i$
- we can use $\chi(I)$ instead of $\chi(h)$ for some $h \in I$

Strategies in EFGs with Imperfect Information



What are actions and strategies in this game?

$$\mathcal{A}_1 = \{2-0, 1-1, 0-2\}; \mathcal{S}_1 = \{2-0, 1-1, 0-2\}$$

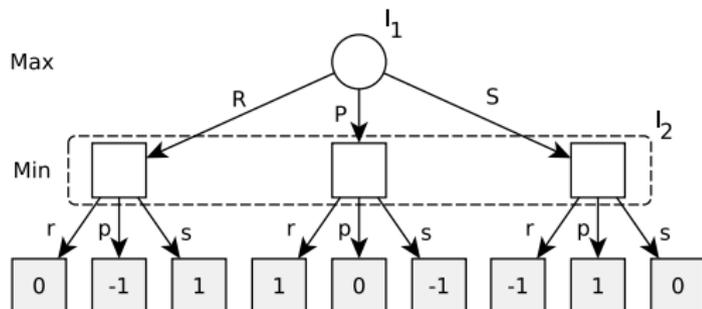
$$\mathcal{A}_2 = \{no, yes\}; \mathcal{S}_2 = \{no, yes\}$$

Strategies in EFGs with Imperfect Information

There are no guarantees that a pure NE exists in imperfect information games.

Every finite game can be represented as an EFG with imperfect information.

	R	P	S
R	(0, 0)	(-1, 1)	(1, -1)
P	(1, -1)	(0, 0)	(-1, 1)
S	(-1, 1)	(1, -1)	(0, 0)



Strategies in EFGs with Imperfect Information

Mixed strategies are defined as before as a probability distribution over pure strategies.

There are also other types of strategies in EFGs, namely *behavioral strategies*:

- A *behavioral strategy* of player i is a product of probability distributions over actions in each information set

$$\beta_i : \prod_{I \in \mathcal{I}_i} \Delta(\chi(I))$$

There is a broad class of imperfect-information games in which the expressiveness of mixed and behavioral strategies coincide – *perfect recall games*. Informally, no player forgets any information she previously knew in these games.

Perfect Recall in EFGs

Definition

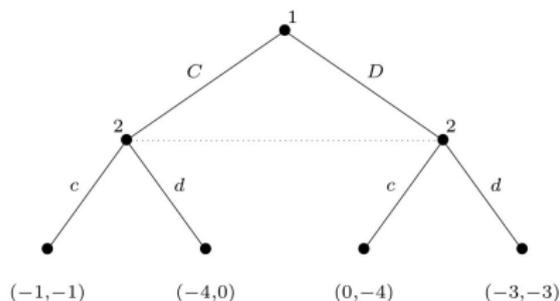
Player i has perfect recall in an imperfect-information game G if for any two nodes h, h' that are in the same information set for player i , for any path $h_0, a_0, \dots, h_n, a_n, h$ from the root of the game tree to h and for any path $h_0, a'_0, \dots, h'_m, a'_m, h'$ from the root to h' it must be the case that:

- 1 $n = m$
- 2 for all $0 \leq j \leq n$, h_j and h'_j are in the same equivalence class for player i
- 3 for all $0 \leq j \leq n$, if $\rho(h_j) = i$, then $a_j = a'_j$

Definition

We say that an EFG has a *perfect recall* if all players have perfect recall. Otherwise we say that the game has an *imperfect recall*.

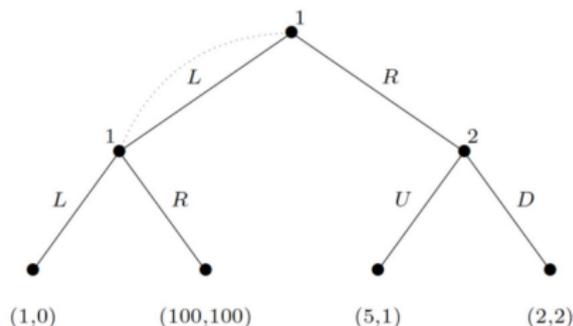
Perfect vs. Imperfect Recall



Conditioning on a complete history induces exponentially large strategies.

They are easier to solve (we will see next week).

Strategies can be compactly represented (we will see next week).

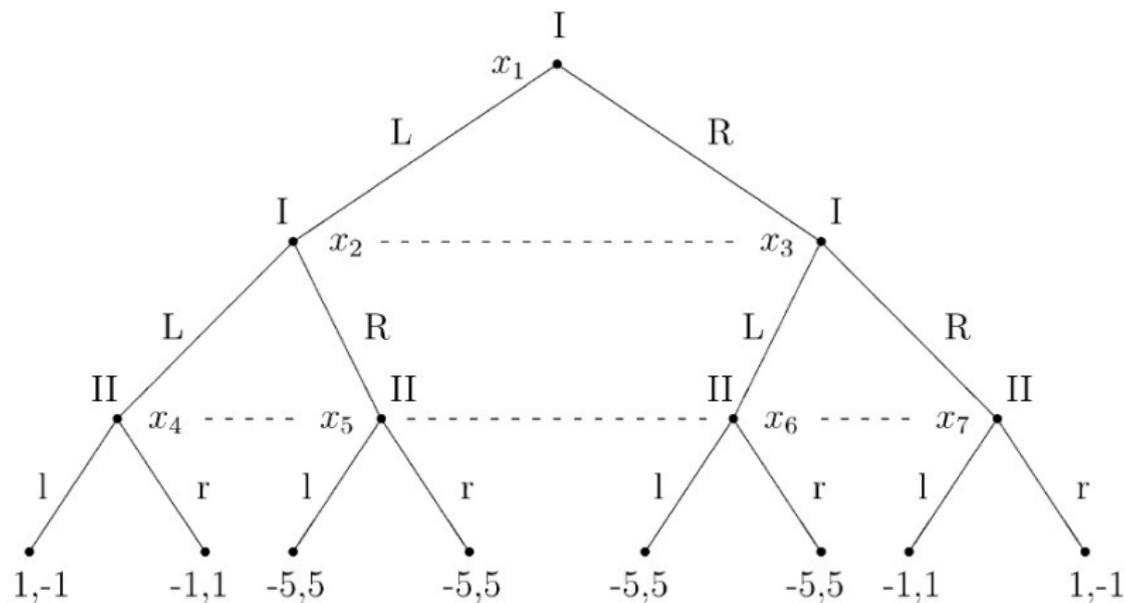


Information that is not necessary can be forgotten; hence, the strategies can be (exponentially) smaller.

Much harder to solve.

Nash equilibrium (in behavioral strategies) might not exist.

Imperfect Recall Game with no NE



How to solve an EFG with imperfect information?

Does a backward induction work?

Does a limited-lookahead search work?

Existing algorithms:

- algorithms based on linear programming
- algorithms based on no-regret learning (reinforcement learning)
- algorithms based on convex optimization