

Computation of Nash Equilibria: Multi-Player Games

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Outline

□ Normal-form games

- Definitions
- Algorithms and Complexity

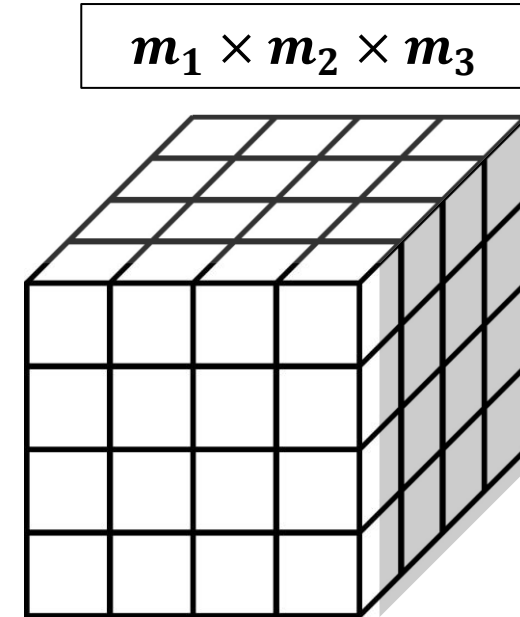
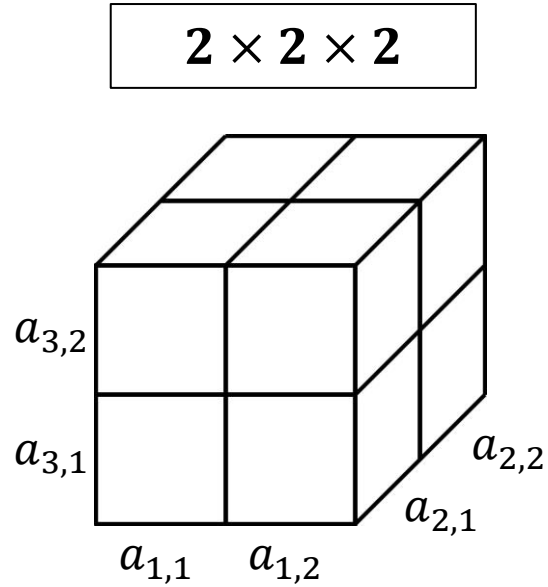
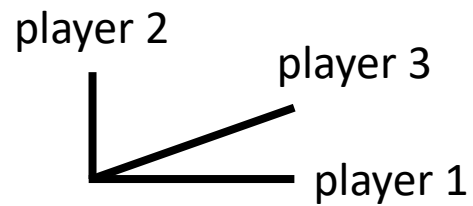
□ Graphical games

- Definitions
- Polymatrix games
 - ✓ Algorithms and Complexity
- Graphical/polymatrix games: Recent tight results

Normal-form games: Definitions

Normal-form games

3 players:

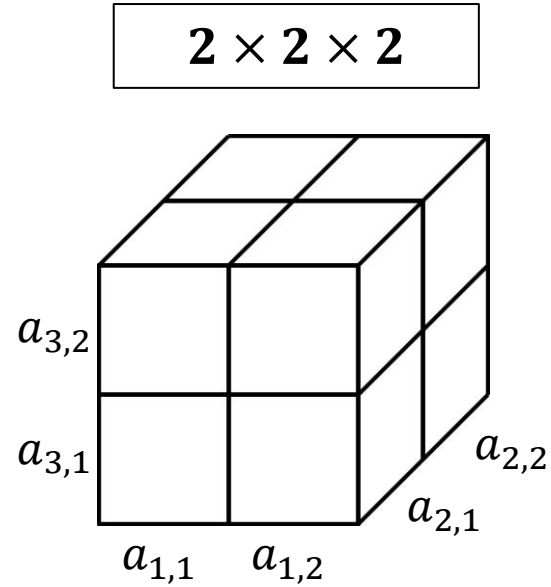
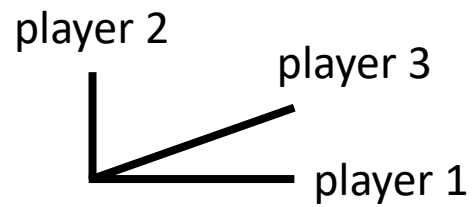


n players: Action profiles described by an $m_1 \times m_2 \times \dots \times m_n$ tensor

Input (n -player m -action game): $n \cdot m^n$ payoff entries

Normal-form games - visualization

3 players:



	L	R
N	2, 4, 0	1, 4, 7
S	1, 2, 6	3, 2, -1
	U	

	L	R
N	1, 6, 0	1, 4, 0
S	2, 7, 4	3, 0, -1
	D	

Actions and strategies

n players, $m_1 \times m_2 \times \dots \times m_n$ game

They **simultaneously** choose actions:

- Player 1 chooses action $i_1 \in [m_1]$
- Player j chooses action $i_j \in [m_j]$
- Player n chooses action $i_n \in [m_n]$

They can choose an action *probabilistically*!

- **Player $j \in [n]$** chooses his action according to probability distribution x_j
 - x_{j,i_j} is the probability he chooses action i_j
 $x_{j,1} + x_{j,2} + \dots + x_{j,m_j} = 1 \quad ; \quad x_{j,i_j} \geq 0$
 - x_j is the strategy of Player j
 - (x_1, x_2, \dots, x_n) is the strategy profile
 - x_j is an *action* (a.k.a. *pure strategy*) if $x_{j,i_j} = 1$ for some $i_j \in [m_j]$

		$x_{2,1}$ A	$x_{2,2}$ B	$x_{2,3}$ C	$x_{2,4}$ D
$x_{1,1}$	N	1, 0, 2	3, -1, 2	4, 2, 0	-2, 0, 1
$x_{1,2}$	M	-1, 1, 0	1, 2, 4	-1, 1, -1	0, 1, 2
$x_{1,3}$	S	1, 2, -2	0, 1, 3	1, -2, 3	2, 2, 0

		$x_{2,1}$ A	$x_{2,2}$ B	$x_{2,3}$ C	$x_{2,4}$ D
$x_{1,1}$	N	3, 1, 1	2, 1, 1	0, -1, 2	-3, 1, -1
$x_{1,2}$	M	2, -1, 1	-2, 0, -2	2, 0, 1	0, -3, 2
$x_{1,3}$	S	-2, 0, 3	-1, 0, 2	-1, -1, -2	1, -1, -2

Actions and strategies

3 players, $m_1 \times m_2 \times m_3$ game

They simultaneously choose actions:

- Player 1 chooses action $i_1 \in [m_1]$ $m_1 = 3$
- Player j chooses action $i_j \in [m_j]$ $m_2 = 4$
- Player n chooses action $i_n \in [m_n]$ $m_3 = 2$

They can choose an action *probabilistically!*

- **Player $j \in [n]$** chooses his action according to probability distribution x_j
 - x_{j,i_j} is the probability he chooses action i_j
 $x_{j,1} + x_{j,2} + \dots + x_{j,m_j} = 1$; $x_{j,i_j} \geq 0$
 - x_j is the strategy of Player j
 - (x_1, x_2, \dots, x_n) is the strategy profile
 - x_j is an *action* (a.k.a. *pure strategy*) if $x_{j,i_j} = 1$ for some $i_j \in [m_j]$

		$x_{2,1}$ A	$x_{2,2}$ B	$x_{2,3}$ C	$x_{2,4}$ D
$x_{1,1}$	N	1, 0, 2	3, -1, 2	4, 2, 0	-2, 0, 1
$x_{1,2}$	M	-1, 1, 0	1, 2, 4	-1, 1, -1	0, 1, 2
$x_{1,3}$	S	1, 2, -2	0, 1, 3	1, -2, 3	2, 2, 0

		$x_{2,1}$ A	$x_{2,2}$ B	$x_{2,3}$ C	$x_{2,4}$ D
$x_{1,1}$	N	3, 1, 1	2, 1, 1	0, -1, 2	-3, 1, -1
$x_{1,2}$	M	2, -1, 1	-2, 0, -2	2, 0, 1	0, -3, 2
$x_{1,3}$	S	-2, 0, 3	-1, 0, 2	-1, -1, -2	1, -1, -2

$x_{3,2}$

Expected payoffs

n players, $m_1 \times m_2 \times \dots \times m_n$ game

- Let Player $j \in [n]$ have payoff tensor P_j
- In strategy profile (x_1, x_2, \dots, x_n) the **expected payoff** of Player j is

$$\sum_{i_1=1}^{m_1} \sum_{i_2=1}^{m_2} \dots \sum_{i_n=1}^{m_n} x_{1,i_1} \cdot x_{2,i_2} \cdots x_{n,i_n} \cdot P_j(i_1, i_2, \dots, i_n)$$

$$= \langle P_j, x_1, x_2, \dots, x_n \rangle$$

For Player $j \in [n]$ and some $i_j \in [m_j]$:
 $\langle P_j, x_{-j} \rangle_{i_j} := \langle P_j, x_1, x_2, \dots, x_n \rangle_{x_{j,i_j}=1}$

$$= \sum_{i_j=1}^{m_j} x_{j,i_j} \langle P_j, x_{-j} \rangle_{i_j}$$

$\langle P_j, x_{-j} \rangle_{i_j}$

partial strategy profile

		$x_{2,1}$ A	$x_{2,2}$ B	$x_{2,3}$ C	$x_{2,4}$ D
$x_{1,1}$	N	1, 0, 2	3, -1, 2	4, 2, 0	-2, 0, 1
$x_{1,2}$	M	-1, 1, 0	1, 2, 4	-1, 1, -1	0, 1, 2
$x_{1,3}$	S	1, 2, -2	0, 1, 3	1, -2, 3	2, 2, 0

H $x_{3,1}$

		$x_{2,1}$ A	$x_{2,2}$ B	$x_{2,3}$ C	$x_{2,4}$ D
$x_{1,1}$	N	3, 1, 1	2, 1, 1	0, -1, 2	-3, 1, -1
$x_{1,2}$	M	2, -1, 1	-2, 0, -2	2, 0, 1	0, -3, 2
$x_{1,3}$	S	-2, 0, 3	-1, 0, 2	-1, -1, -2	1, -1, -2

L $x_{3,2}$

Expected payoffs

n players, $m_1 \times m_2 \times \dots \times m_n$ game

- Let Player $j \in [n]$ have payoff tensor P_j
- In strategy profile (x_1, x_2, \dots, x_n) the **expected payoff** of Player j is

$$\sum_{i_j=1}^{m_j} x_{j,i_j} \cdot \langle P_j, x_{-j} \rangle_{i_j}$$

Expected payoff of Player j when playing i_j

$$\langle P_1, x_{-1} \rangle_1$$

		$x_{2,1}$ A	$x_{2,2}$ B	$x_{2,3}$ C	$x_{2,4}$ D
$x_{1,1}$	N	1, 0, 2	3, -1, 2	4, 2, 0	-2, 0, 1
$x_{1,2}$	M	-1, 1, 0	1, 2, 4	-1, 1, -1	0, 1, 2
$x_{1,3}$	S	1, 2, -2	0, 1, 3	1, -2, 3	2, 2, 0

		$x_{2,1}$ A	$x_{2,2}$ B	$x_{2,3}$ C	$x_{2,4}$ D
$x_{1,1}$	N	3, 1, 1	2, 1, 1	0, -1, 2	-3, 1, -1
$x_{1,2}$	M	2, -1, 1	-2, 0, -2	2, 0, 1	0, -3, 2
$x_{1,3}$	S	-2, 0, 3	-1, 0, 2	-1, -1, -2	1, -1, -2

$x_{3,2}$

Expected payoffs

n players, $m_1 \times m_2 \times \dots \times m_n$ game

- Let Player $j \in [n]$ have payoff tensor P_j
- In strategy profile (x_1, x_2, \dots, x_n) the **expected payoff** of Player j is

$$\sum_{i_j=1}^{m_j} x_{j,i_j} \langle P_j, x_{-j} \rangle_{i_j}$$

$$\langle P_j, x_{-j} \rangle_{i_j}$$

Expected payoff of Player j when playing i_j

$$\langle P_1, x_{-1} \rangle_1$$

		$x_{2,1}$ A	$x_{2,2}$ B	$x_{2,3}$ C	$x_{2,4}$ D
$1 = x_{1,1}$	N	1, 0, 2	3, -1, 2	4, 2, 0	-2, 0, 1
$0 = x_{1,2}$	M	-1, 1, 0	1, 2, 4	-1, 1, -1	0, 1, 2
$0 = x_{1,3}$	S	1, 2, -2	0, 1, 3	1, -2, 3	2, 2, 0

H $x_{3,1}$

		$x_{2,1}$ A	$x_{2,2}$ B	$x_{2,3}$ C	$x_{2,4}$ D
$1 = x_{1,1}$	N	3, 1, 1	2, 1, 1	0, -1, 2	-3, 1, -1
$0 = x_{1,2}$	M	2, -1, 1	-2, 0, -2	2, 0, 1	0, -3, 2
$0 = x_{1,3}$	S	-2, 0, 3	-1, 0, 2	-1, -1, -2	1, -1, -2

L $x_{3,2}$

Expected payoffs

n players, $m_1 \times m_2 \times \dots \times m_n$ game

- Let Player $j \in [n]$ have payoff tensor P_j
- In strategy profile (x_1, x_2, \dots, x_n) the **expected payoff** of Player j is

$$\sum_{i_j=1}^{m_j} x_{j,i_j} \cdot \langle P_j, x_{-j} \rangle_{i_j}$$

Expected payoff of Player j when playing i_j

$$\langle P_1, x_{-1} \rangle_1 = 1 \cdot x_{2,1} \cdot x_{3,1} + 3 \cdot x_{2,2} \cdot x_{3,1} + 4 \cdot x_{2,3} \cdot x_{3,1} - 2 \cdot x_{2,4} \cdot x_{3,1} + 3 \cdot x_{2,1} \cdot x_{3,2} + 2 \cdot x_{2,2} \cdot x_{3,2} + 0 \cdot x_{2,3} \cdot x_{3,2} - 3 \cdot x_{2,4} \cdot x_{3,2}$$

		$x_{2,1}$ A	$x_{2,2}$ B	$x_{2,3}$ C	$x_{2,4}$ D
$1 = x_{1,1}$	N	1, 0, 2	3, -1, 2	4, 2, 0	-2, 0, 1
$0 = x_{1,2}$	M	-1, 1, 0	1, 2, 4	-1, 1, -1	0, 1, 2
$0 = x_{1,3}$	S	1, 2, -2	0, 1, 3	1, -2, 3	2, 2, 0

		$x_{2,1}$ A	$x_{2,2}$ B	$x_{2,3}$ C	$x_{2,4}$ D
$1 = x_{1,1}$	N	3, 1, 1	2, 1, 1	0, -1, 2	-3, 1, -1
$0 = x_{1,2}$	M	2, -1, 1	-2, 0, -2	2, 0, 1	0, -3, 2
$0 = x_{1,3}$	S	-2, 0, 3	-1, 0, 2	-1, -1, -2	1, -1, -2

$x_{3,2}$

Expected payoffs

n players, $m_1 \times m_2 \times \dots \times m_n$ game

- Let Player $j \in [n]$ have payoff tensor P_j
- In strategy profile (x_1, x_2, \dots, x_n) the **expected payoff** of Player j is

$$\sum_{i_j=1}^{m_j} x_{j,i_j} \cdot \langle P_j, x_{-j} \rangle_{i_j}$$

Expected payoff of Player j when playing i_j

$$\begin{aligned} \langle P_1, x_{-1} \rangle_1 = & 1 \cdot x_{2,1} \cdot x_{3,1} + 3 \cdot x_{2,2} \cdot x_{3,1} + 4 \cdot x_{2,3} \cdot x_{3,1} - 2 \cdot x_{2,4} \cdot x_{3,1} \\ & + 3 \cdot x_{2,1} \cdot x_{3,2} + 2 \cdot x_{2,2} \cdot x_{3,2} + 0 \cdot x_{2,3} \cdot x_{3,2} - 3 \cdot x_{2,4} \cdot x_{3,2} \\ & \vdots \\ \langle P_3, x_{-3} \rangle_2 & \end{aligned}$$

		$x_{2,1}$ A	$x_{2,2}$ B	$x_{2,3}$ C	$x_{2,4}$ D
$x_{1,1}$	N	1, 0, 2	3, -1, 2	4, 2, 0	-2, 0, 1
$x_{1,2}$	M	-1, 1, 0	1, 2, 4	-1, 1, -1	0, 1, 2
$x_{1,3}$	S	1, 2, -2	0, 1, 3	1, -2, 3	2, 2, 0

		$x_{2,1}$ A	$x_{2,2}$ B	$x_{2,3}$ C	$x_{2,4}$ D
$x_{1,1}$	N	3, 1, 1	2, 1, 1	0, -1, 2	-3, 1, -1
$x_{1,2}$	M	2, -1, 1	-2, 0, -2	2, 0, 1	0, -3, 2
$x_{1,3}$	S	-2, 0, 3	-1, 0, 2	-1, -1, -2	1, -1, -2

$x_{3,2}$

Expected payoffs

n players, $m_1 \times m_2 \times \dots \times m_n$ game

- Let Player $j \in [n]$ have payoff tensor P_j
- In strategy profile (x_1, x_2, \dots, x_n) the **expected payoff** of Player j is

$$\sum_{i_j=1}^{m_j} x_{j,i_j} \cdot \langle P_j, x_{-j} \rangle_{i_j}$$

Expected payoff of Player j when playing i_j

$$\begin{aligned} \langle P_1, x_{-1} \rangle_1 = & 1 \cdot x_{2,1} \cdot x_{3,1} + 3 \cdot x_{2,2} \cdot x_{3,1} + 4 \cdot x_{2,3} \cdot x_{3,1} - 2 \cdot x_{2,4} \cdot x_{3,1} \\ & + 3 \cdot x_{2,1} \cdot x_{3,2} + 2 \cdot x_{2,2} \cdot x_{3,2} + 0 \cdot x_{2,3} \cdot x_{3,2} - 3 \cdot x_{2,4} \cdot x_{3,2} \\ & \vdots \\ \langle P_3, x_{-3} \rangle_2 \end{aligned}$$

		$x_{2,1}$ A	$x_{2,2}$ B	$x_{2,3}$ C	$x_{2,4}$ D
$x_{1,1}$	N	1, 0, 2	3, -1, 2	4, 2, 0	-2, 0, 1
$x_{1,2}$	M	-1, 1, 0	1, 2, 4	-1, 1, -1	0, 1, 2
$x_{1,3}$	S	1, 2, -2	0, 1, 3	1, -2, 3	2, 2, 0

H $x_{3,1} = 0$

		$x_{2,1}$ A	$x_{2,2}$ B	$x_{2,3}$ C	$x_{2,4}$ D
$x_{1,1}$	N	3, 1, 1	2, 1, 1	0, -1, 2	-3, 1, -1
$x_{1,2}$	M	2, -1, 1	-2, 0, -2	2, 0, 1	0, -3, 2
$x_{1,3}$	S	-2, 0, 3	-1, 0, 2	-1, -1, -2	1, -1, -2

L $x_{3,2} = 1$

Expected payoffs

n players, $m_1 \times m_2 \times \dots \times m_n$ game

- Let Player $j \in [n]$ have payoff tensor P_j
- In strategy profile (x_1, x_2, \dots, x_n) the **expected payoff** of Player j is

$$\sum_{i_j=1}^{m_j} x_{j,i_j} \langle P_j, x_{-j} \rangle_{i_j}$$

Expected payoff of Player j when playing i_j

$$\langle P_1, x_{-1} \rangle_1 =$$

$$1 \cdot x_{2,1} \cdot x_{3,1} + 3 \cdot x_{2,2} \cdot x_{3,1} + 4 \cdot x_{2,3} \cdot x_{3,1} - 2 \cdot x_{2,4} \cdot x_{3,1}$$

$$+ 3 \cdot x_{2,1} \cdot x_{3,2} + 2 \cdot x_{2,2} \cdot x_{3,2} + 0 \cdot x_{2,3} \cdot x_{3,2} - 3 \cdot x_{2,4} \cdot x_{3,2}$$

$$\vdots$$

$$\langle P_3, x_{-3} \rangle_2 =$$

$$1 \cdot x_{1,1} \cdot x_{2,1} + 1 \cdot x_{1,1} \cdot x_{2,2} + 2 \cdot x_{1,1} \cdot x_{2,3} - 1 \cdot x_{1,1} \cdot x_{2,4}$$

$$+ 1 \cdot x_{1,2} \cdot x_{2,1} - 2 \cdot x_{1,2} \cdot x_{2,2} + 1 \cdot x_{1,2} \cdot x_{2,3} + 2 \cdot x_{1,2} \cdot x_{2,4}$$

$$+ 3 \cdot x_{1,3} \cdot x_{2,1} + 2 \cdot x_{1,3} \cdot x_{2,2} - 2 \cdot x_{1,3} \cdot x_{2,3} - 2 \cdot x_{1,3} \cdot x_{2,4}$$

		$x_{2,1}$ A	$x_{2,2}$ B	$x_{2,3}$ C	$x_{2,4}$ D
$x_{1,1}$	N	1, 0, 2	3, -1, 2	4, 2, 0	-2, 0, 1
$x_{1,2}$	M	-1, 1, 0	1, 2, 4	-1, 1, -1	0, 1, 2
$x_{1,3}$	S	1, 2, -2	0, 1, 3	1, -2, 3	2, 2, 0

H $x_{3,1} = 0$

		$x_{2,1}$ A	$x_{2,2}$ B	$x_{2,3}$ C	$x_{2,4}$ D
$x_{1,1}$	N	3, 1, 1	2, 1, 1	0, -1, 2	-3, 1, -1
$x_{1,2}$	M	2, -1, 1	-2, 0, -2	2, 0, 1	0, -3, 2
$x_{1,3}$	S	-2, 0, 3	-1, 0, 2	-1, -1, -2	1, -1, -2

L $x_{3,2} = 1$

Support, best responses, and regret

n players, $m_1 \times m_2 \times \dots \times m_n$ game

- Let Player $j \in [n]$ have payoff tensor P_j
- In strategy profile (x_1, x_2, \dots, x_n) the **expected payoff** of Player j is

$$\sum_{i_j=1}^{m_j} x_{j,i_j} \langle P_j, x_{-j} \rangle_{i_j}$$

Expected payoff of Player j when playing i_j

Best responses

Given a partial strategy profile x_{-j} action $\hat{i}_j \in [m_j]$ is a *pure best response* if $\langle P_j, x_{-j} \rangle_{\hat{i}_j} = \max_{i_j} \langle P_j, x_{-j} \rangle_{i_j}$

Regret

The *regret* of Player j under a profile (x_1, x_2, \dots, x_n) is

$$\max_{i_j} \langle P_j, x_{-j} \rangle_{i_j} - \langle P_j, x_1, x_2, \dots, x_n \rangle$$

Support

For some $j \in [n]$, the *support* of a strategy x_j is the subset of its actions played with positive probability

$$\text{supp}(x_j) = \{i_j \in [m_j] : x_{j,i_j} > 0\}$$

Support, best responses, and regret: example

Best responses

Given a partial strategy profile x_{-j} action $\hat{i}_j \in [m_j]$ is a *pure best response* if $\langle P_j, x_{-j} \rangle_{\hat{i}_j} = \max_{i_j} \langle P_j, x_{-j} \rangle_{i_j}$

Support

For some $j \in [n]$, the *support* of a strategy x_j is the subset of its actions played with positive probability $\text{supp}(x_j) = \{i_j \in [m_j] : x_{j,i_j} > 0\}$

Regret

The *regret* of Player j under a profile (x_1, x_2, \dots, x_n) is $\max_{i_j} \langle P_j, x_{-j} \rangle_{i_j} - \langle P_j, x_1, x_2, \dots, x_n \rangle$

		$x_{2,1}$ A	$x_{2,2}$ B	$x_{2,3}$ C	$x_{2,4}$ D
$x_{1,1}$	N	1, 0, 2	3, -1, 2	4, 2, 0	-2, 0, 1
$x_{1,2}$	M	-1, 1, 0	1, 2, 4	-1, 1, -1	0, 1, 2
$x_{1,3}$	S	1, 2, -2	0, 1, 3	1, -2, 3	2, 2, 0

		$x_{2,1}$ A	$x_{2,2}$ B	$x_{2,3}$ C	$x_{2,4}$ D
$x_{1,1}$	N	3, 1, 1	2, 1, 1	0, -1, 2	-3, 1, -1
$x_{1,2}$	M	2, -1, 1	-2, 0, -2	2, 0, 1	0, -3, 2
$x_{1,3}$	S	-2, 0, 3	-1, 0, 2	-1, -1, -2	1, -1, -2

L $x_{3,2}$

Support, best responses, and regret: example

Best responses

Given a partial strategy profile x_{-j} action $\hat{i}_j \in [m_j]$ is a *pure best response* if $\langle P_j, x_{-j} \rangle_{\hat{i}_j} = \max_{i_j} \langle P_j, x_{-j} \rangle_{i_j}$

Support

For some $j \in [n]$, the *support* of a strategy x_j is the subset of its actions played with positive probability $\text{supp}(x_j) = \{i_j \in [m_j] : x_{j,i_j} > 0\}$

Regret

The *regret* of Player j under a profile (x_1, x_2, \dots, x_n) is

$$\max_{i_j} \langle P_j, x_{-j} \rangle_{i_j} - \langle P_j, x_1, x_2, \dots, x_n \rangle$$

$$\langle P_1, x_{-1} \rangle_N = 2, \quad \langle P_1, x_{-1} \rangle_M = 1/2, \quad \langle P_1, x_{-1} \rangle_S = -1/4$$

$$\langle P_2, x_{-2} \rangle_A = 1/2, \quad \langle P_2, x_{-2} \rangle_B = 0, \quad \langle P_2, x_{-2} \rangle_C = 1/2, \quad \langle P_2, x_{-2} \rangle_D = 1/2$$

$$\langle P_3, x_{-3} \rangle_H = 1, \quad \langle P_3, x_{-3} \rangle_L = 3/2$$

$$\langle P_1, x_1, x_2, x_3 \rangle = 2 \cdot 1 + 1/2 \cdot 0 - 1/2 \cdot 0 = 2$$

$$\text{Regret of Pl.1} = 2 - 2 = 0, \quad \text{Regret of Pl.2} = 1/2 - 1/2 = 0, \quad \text{Regret of Pl.3} = 3/2 - 5/4 = 1/4$$

		1/2 A	0 B	1/2 C	0 D
1	N	1, 0, 2	3, -1, 2	4, 2, 0	-2, 0, 1
0	M	-1, 1, 0	1, 2, 4	-1, 1, -1	0, 1, 2
0	S	1, 2, -2	0, 1, 3	1, -2, 3	2, 2, 0

H 1/2

		1/2 A	0 B	1/2 C	0 D
1	N	3, 1, 1	2, 1, 1	0, -1, 2	-3, 1, -1
0	M	2, -1, 1	-2, 0, -2	2, 0, 1	0, -3, 2
0	S	-2, 0, 3	-1, 0, 2	-1, -1, -2	1, -1, -2

L 1/2

Support, best responses, and regret: example

Best responses

Given a partial strategy profile x_{-j} action $\hat{i}_j \in [m_j]$ is a *pure best response* if $\langle P_j, x_{-j} \rangle_{\hat{i}_j} = \max_{i_j} \langle P_j, x_{-j} \rangle_{i_j}$

Support

For some $j \in [n]$, the *support* of a strategy x_j is the subset of its actions played with positive probability $\text{supp}(x_j) = \{i_j \in [m_j] : x_{j,i_j} > 0\}$

Regret

The *regret* of Player j under a profile (x_1, x_2, \dots, x_n) is

$$\max_{i_j} \langle P_j, x_{-j} \rangle_{i_j} - \langle P_j, x_1, x_2, \dots, x_n \rangle$$

$$\langle P_1, x_{-1} \rangle_N = 2, \quad \langle P_1, x_{-1} \rangle_M = 1/2, \quad \langle P_1, x_{-1} \rangle_S = -1/4$$

$$\langle P_2, x_{-2} \rangle_A = 1/2, \quad \langle P_2, x_{-2} \rangle_B = 0, \quad \langle P_2, x_{-2} \rangle_C = 1/2, \quad \langle P_2, x_{-2} \rangle_D = 1/2$$

$$\langle P_3, x_{-3} \rangle_H = 1, \quad \langle P_3, x_{-3} \rangle_L = 3/2$$

$$\langle P_2, x_1, x_2, x_3 \rangle = 1/2 \cdot 1/2 + 0 \cdot 0 + 1/2 \cdot 1/2 + 0 \cdot 1/2 = 1/2$$

$$\text{Regret of Pl.1} = 2 - 2 = 0, \quad \text{Regret of Pl.2} = 1/2 - 1/2 = 0, \quad \text{Regret of Pl.3} = 3/2 - 5/4 = 1/4$$

		1/2 A	0 B	1/2 C	0 D
1	N	1, 0, 2	3, -1, 2	4, 2, 0	-2, 0, 1
0	M	-1, 1, 0	1, 2, 4	-1, 1, -1	0, 1, 2
0	S	1, 2, -2	0, 1, 3	1, -2, 3	2, 2, 0

H 1/2

		1/2 A	0 B	1/2 C	0 D
1	N	3, 1, 1	2, 1, 1	0, -1, 2	-3, 1, -1
0	M	2, -1, 1	-2, 0, -2	2, 0, 1	0, -3, 2
0	S	-2, 0, 3	-1, 0, 2	-1, -1, -2	1, -1, -2

L 1/2

Support, best responses, and regret: example

Best responses

Given a partial strategy profile x_{-j} action $\hat{i}_j \in [m_j]$ is a *pure best response* if $\langle P_j, x_{-j} \rangle_{\hat{i}_j} = \max_{i_j} \langle P_j, x_{-j} \rangle_{i_j}$

Support

For some $j \in [n]$, the *support* of a strategy x_j is the subset of its actions played with positive probability $\text{supp}(x_j) = \{i_j \in [m_j] : x_{j,i_j} > 0\}$

Regret

The *regret* of Player j under a profile (x_1, x_2, \dots, x_n) is

$$\max_{i_j} \langle P_j, x_{-j} \rangle_{i_j} - \langle P_j, x_1, x_2, \dots, x_n \rangle$$

$$\langle P_1, x_{-1} \rangle_N = 2, \quad \langle P_1, x_{-1} \rangle_M = 1/2, \quad \langle P_1, x_{-1} \rangle_S = -1/4$$

$$\langle P_2, x_{-2} \rangle_A = 1/2, \quad \langle P_2, x_{-2} \rangle_B = 0, \quad \langle P_2, x_{-2} \rangle_C = 1/2, \quad \langle P_2, x_{-2} \rangle_D = 1/2$$

$$\langle P_3, x_{-3} \rangle_H = 1, \quad \langle P_3, x_{-3} \rangle_L = 3/2$$

$$\langle P_2, x_1, x_2, x_3 \rangle = 1/2 \cdot 1 + 1/2 \cdot 3/2 = 5/4$$

$$\text{Regret of Pl.1} = 2 - 2 = 0, \quad \text{Regret of Pl.2} = 1/2 - 1/2 = 0, \quad \text{Regret of Pl.3} = 3/2 - 5/4 = 1/4$$

		1/2 A	0 B	1/2 C	0 D
1	N	1, 0, 2	3, -1, 2	4, 2, 0	-2, 0, 1
0	M	-1, 1, 0	1, 2, 4	-1, 1, -1	0, 1, 2
0	S	1, 2, -2	0, 1, 3	1, -2, 3	2, 2, 0

H 1/2

		1/2 A	0 B	1/2 C	0 D
1	N	3, 1, 1	2, 1, 1	0, -1, 2	-3, 1, -1
0	M	2, -1, 1	-2, 0, -2	2, 0, 1	0, -3, 2
0	S	-2, 0, 3	-1, 0, 2	-1, -1, -2	1, -1, -2

L 1/2

Nash equilibrium

Nash equilibrium

A strategy profile in which no player can gain more expected payoff by unilaterally changing her strategy

⇕ equivalent to any of:

Best responses

Given a partial strategy profile x_{-j} action $\hat{i}_j \in [m_j]$ is a *pure best response* if $\langle P_j, x_{-j} \rangle_{\hat{i}_j} = \max_{i_j} \langle P_j, x_{-j} \rangle_{i_j}$

A strategy profile (x_1, x_2, \dots, x_n) in which every player is best-responding

Support

For some $j \in [n]$, the *support* of a strategy x_j is the subset of its actions played with positive probability $\text{supp}(x_j) = \{i_j \in [m_j] : x_{j,i_j} > 0\}$

The **support** of every player $j \in [n]$ contains only **pure best responses**:

$$\hat{i}_j \in \text{supp}(x_j) \implies \langle P_j, x_{-j} \rangle_{\hat{i}_j} = \max_{i_j} \langle P_j, x_{-j} \rangle_{i_j}$$

Regret

The *regret* of Player j under a profile (x_1, x_2, \dots, x_n) is $\max_{i_j} \langle P_j, x_{-j} \rangle_{i_j} - \langle P_j, x_1, x_2, \dots, x_n \rangle$

The **regret** of every player $j \in [n]$ is **0**:

$$\max_{i_j} \langle P_j, x_{-j} \rangle_{i_j} - \langle P_j, x_1, x_2, \dots, x_n \rangle = 0$$

Nash equilibrium - existence

Nash equilibrium

A strategy profile in which no player can gain more expected payoff by unilaterally changing her strategy

Theorem [Nash, 1951]

Every finite game (finitely many players, finitely many actions per player) has at least one Nash equilibrium

Best responses

Given a partial strategy profile x_{-j} action $\hat{i}_j \in [m_j]$ is a *pure best response* if $\langle P_j, x_{-j} \rangle_{\hat{i}_j} = \max_{i_j} \langle P_j, x_{-j} \rangle_{i_j}$

Support

For some $j \in [n]$, the *support* of a strategy x_j is the subset of its actions played with positive probability $\text{supp}(x_j) = \{i_j \in [m_j] : x_{j,i_j} > 0\}$

Regret

The *regret* of Player j under a profile (x_1, x_2, \dots, x_n) is $\max_{i_j} \langle P_j, x_{-j} \rangle_{i_j} - \langle P_j, x_1, x_2, \dots, x_n \rangle$

A strategy profile (x_1, x_2, \dots, x_n) in which every player is best-responding

The **support** of every player $j \in [n]$ contains only **pure best responses**:

$$\hat{i}_j \in \text{supp}(x_j) \implies \langle P_j, x_{-j} \rangle_{\hat{i}_j} = \max_{i_j} \langle P_j, x_{-j} \rangle_{i_j}$$

The **regret** of every player $j \in [n]$ is **0**:

$$\max_{i_j} \langle P_j, x_{-j} \rangle_{i_j} - \langle P_j, x_1, x_2, \dots, x_n \rangle = 0$$

Nash equilibrium: example

A strategy profile (x_1, x_2, \dots, x_n) in which every player is best-responding

The **support** of every player $j \in [n]$ contains only **pure best responses**:

$$\hat{i}_j \in \text{supp}(x_j) \implies \langle P_j, x_{-j} \rangle_{\hat{i}_j} = \max_{i_j} \langle P_j, x_{-j} \rangle_{i_j}$$

The **regret** of every player $j \in [n]$ is **0**:

$$\max_{i_j} \langle P_j, x_{-j} \rangle_{i_j} - \langle P_j, x_1, x_2, \dots, x_n \rangle = 0$$

$$\langle P_1, x_{-1} \rangle_N = 2, \quad \langle P_1, x_{-1} \rangle_M = 1/2, \quad \langle P_1, x_{-1} \rangle_S = -1/4$$

$$\langle P_2, x_{-2} \rangle_A = 1/2, \quad \langle P_2, x_{-2} \rangle_B = 0, \quad \langle P_2, x_{-2} \rangle_C = 1/2, \quad \langle P_2, x_{-2} \rangle_D = 1/2$$

$$\langle P_3, x_{-3} \rangle_H = 1, \quad \langle P_3, x_{-3} \rangle_L = 3/2$$

$$\text{supp}(x_1) = \{N\}, \quad \text{supp}(x_2) = \{A, C\}, \quad \text{supp}(x_3) = \{H, L\}$$

$$\text{Regret of Pl.1} = 2 - 2 = 0, \quad \text{Regret of Pl.2} = 1/2 - 1/2 = 0, \quad \text{Regret of Pl.3} = 3/2 - 5/4 = 1/4$$

		1/2 A	0 B	1/2 C	0 D
1	N	1, 0, 2	3, -1, 2	4, 2, 0	-2, 0, 1
	0	-1, 1, 0	1, 2, 4	-1, 1, -1	0, 1, 2
0	S	1, 2, -2	0, 1, 3	1, -2, 3	2, 2, 0

H 1/2

		1/2 A	0 B	1/2 C	0 D
1	N	3, 1, 1	2, 1, 1	0, -1, 2	-3, 1, -1
	0	2, -1, 1	-2, 0, -2	2, 0, 1	0, -3, 2
0	S	-2, 0, 3	-1, 0, 2	-1, -1, -2	1, -1, -2

L 1/2

Nash equilibrium: example

A strategy profile (x_1, x_2, \dots, x_n) in which every player is best-responding

The **support** of every player $j \in [n]$ contains only **pure best responses**:

$$\hat{i}_j \in \text{supp}(x_j) \implies \langle P_j, x_{-j} \rangle_{\hat{i}_j} = \max_{i_j} \langle P_j, x_{-j} \rangle_{i_j}$$

The **regret** of every player $j \in [n]$ is **0**:

$$\max_{i_j} \langle P_j, x_{-j} \rangle_{i_j} - \langle P_j, x_1, x_2, \dots, x_n \rangle = 0$$

$$\langle P_1, x_{-1} \rangle_N = 2, \quad \langle P_1, x_{-1} \rangle_M = 1/2, \quad \langle P_1, x_{-1} \rangle_S = -1/3$$

$$\langle P_2, x_{-2} \rangle_A = 1/2, \quad \langle P_2, x_{-2} \rangle_B = 0, \quad \langle P_2, x_{-2} \rangle_C = 1/2, \quad \langle P_2, x_{-2} \rangle_D = 1/2$$

$$\langle P_3, x_{-3} \rangle_H = 4/3, \quad \langle P_3, x_{-3} \rangle_L = 4/3$$

$$\text{supp}(x_1) = \{N\}, \quad \text{supp}(x_2) = \{A, C\}, \quad \text{supp}(x_3) = \{H, L\}$$

$$\text{Regret of Pl.1} = 2 - 2 = 0, \quad \text{Regret of Pl.2} = 1/2 - 1/2 = 0, \quad \text{Regret of Pl.3} = 4/3 - 4/3 = 0$$

It is an equilibrium!
(might be more)

		2/3 A	0 B	1/3 C	0 D
1	N	1, 0, 2	3, -1, 2	4, 2, 0	-2, 0, 1
	0	-1, 1, 0	1, 2, 4	-1, 1, -1	0, 1, 2
0	S	1, 2, -2	0, 1, 3	1, -2, 3	2, 2, 0

H 1/2

		2/3 A	0 B	1/3 C	0 D
1	N	3, 1, 1	2, 1, 1	0, -1, 2	-3, 1, -1
	0	2, -1, 1	-2, 0, -2	2, 0, 1	0, -3, 2
0	S	-2, 0, 3	-1, 0, 2	-1, -1, -2	1, -1, -2

L 1/2

Notions of approximate Nash equilibria

Nash equilibrium

A strategy profile in which no player can gain more expected payoff by unilaterally changing her strategy



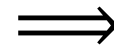
The **support** of every player $j \in [n]$ contains only **pure best responses**:

$$\hat{i}_j \in \text{supp}(x_j) \implies \langle P_j, x_{-j} \rangle_{\hat{i}_j} = \max_{i_j} \langle P_j, x_{-j} \rangle_{i_j}$$

The **regret** of every player $j \in [n]$ is **0**:

$$\max_{i_j} \langle P_j, x_{-j} \rangle_{i_j} - \langle P_j, x_1, x_2, \dots, x_n \rangle = 0$$

ε -Well-Supported Nash equilibrium (ε -WSNE)



ε -Nash equilibrium (ε -NE)

The **support** of every player $j \in [n]$ contains only **ε -best responses**:

$$\hat{i}_j \in \text{supp}(x_j) \implies \langle P_j, x_{-j} \rangle_{\hat{i}_j} \geq \max_{i_j} \langle P_j, x_{-j} \rangle_{i_j} - \varepsilon$$

The **regret** of every player $j \in [n]$ is at most ε :

$$\max_{i_j} \langle P_j, x_{-j} \rangle_{i_j} - \langle P_j, x_1, x_2, \dots, x_n \rangle \leq \varepsilon$$

0-WSNE = 0-NE = (exact) Nash equilibrium

❖ **Normalization: w.l.o.g. all payoffs in $[0, 1]$ $\implies \varepsilon \in [0, 1]$**

Normal-form games: special families ($n \geq 2$)

- **Zero-sum (constant-sum):** the payoffs in each action profile sum to a fixed number

	0	1
0	-1	1
1	0	0
-1	1	-1

- **Symmetric:** all players have the same action set, and for every action profile $a = (a_1, \dots, a_n)$ and every perturbation $\pi: [n] \rightarrow [n]$ we have

$$U_j(a_1, \dots, a_n) = U_{\pi^{-1}(j)}(a_{\pi(1)}, \dots, a_{\pi(n)})$$

	0	1	-1
0	-1	1	0
1	0	-1	1
-1	1	0	-1

- ❖ Find a **symmetric** Nash equilibrium (s, s, \dots, s)
(there always exists one in symmetric games [a])

Normal-form games: special families ($n \geq 2$)

- **Win-lose:** payoffs in $\{0,1\}$

	0	1
0		0
1	0	0
0	1	1

- **Coordination:** identical payoff tensors for all players

	-2	1
-2		1
0	0	0
1	1	3

Normal-form games: Algorithms and Complexity

Computing *pure* vs computing *mixed* Nash equilibria

Pure Nash equilibrium (PNE)

An action profile in which no player can gain more payoff by unilaterally changing her action

❖ **Problem:** Given a normal-form game, find a PNE (if it exists) or decide non-existence

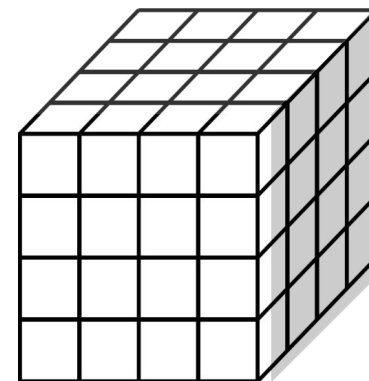
➤ **What is the complexity?**

✓ **Poly-time in the input size!**

- For every action profile (a_1, a_2, \dots, a_n) :
- Pick $j \in [n]$ and check if any of her $m - 1$ alternatives gives higher payoff:
 $n(m - 1)$ comparisons for each of the m^n profiles

n players: Action profiles described by an $m_1 \times m_2 \times \dots \times m_n$ tensor

Input (n -player m -action game): $n \cdot m^n$ payoff entries



We will focus on computing (approximate) mixed Nash equilibria

Hardness results for $n \geq 3$

- **Zero-sum (constant-sum):** the payoffs in each action profile sum to a fixed number

	0	1
0	-1	0
1	1	-1

➤ **PPAD-complete**

- ✓ By reduction from 2-player games:
add a “dummy player” that makes payoffs sum to zero
- ❖ Recall from Argy’s talk: 2-player zero-sum games are poly-time solvable!

Hardness results for $n \geq 3$

- **Symmetric:** all players have the same action set, and for every action profile $a = (a_1, \dots, a_n)$ and every perturbation $\pi: [n] \rightarrow [n]$ we have

$$U_j(a_1, \dots, a_n) = U_{\pi^{-1}(j)}(a_{\pi(1)}, \dots, a_{\pi(n)})$$

	0	1	-1
0	-1	1	
1	-1	0	1
-1	1	-1	0

- ❖ Find a **symmetric** Nash equilibrium (s, s, \dots, s) (there always exists one in symmetric games [a])

➤ **PPAD-complete**

- ✓ Reduce from previous 3-player (zero-sum) game to a 3-player symmetric game [b]

- ❖ **Open problem:** What is the complexity of finding *any* (also non-symmetric) Nash equilibrium in a symmetric game?

[a] Non-cooperative games. Nash. 1951

[b] $\exists R$ -Completeness for Decision Versions of Multi-Player (Symmetric) Nash Equilibria. Garg, Mehta, Vazirani, Yazdanbod. 2018

Hardness results for $n \geq 3$

- **Win-lose:** payoffs in $\{0,1\}$

	0	1
0		0
1		0
0	1	1

➤ **PPAD-complete**

- ✓ Even 2-player win-lose games are PPAD-complete, for $\varepsilon = 1/\text{poly}(m)$ [a]
(recall Argy's talk)

Do we have any “good” algorithms? For what ε ?

Algorithms for $n \geq 3$

recall from Argy's talk

Algorithms for NE – support enumeration

(x, y) is an NE iff

$$\hat{i} \in \text{supp}(x) \Rightarrow (Ry)_{\hat{i}} = \max_i (Ry)_i$$

$$\hat{j} \in \text{supp}(y) \Rightarrow (C^T x)_{\hat{j}} = \max_j (C^T x)_j$$

For each possible support S of Row player and each possible support T of Col player check if the linear system above has a feasible solution

$$\begin{aligned} (Ry)_{\hat{i}} &= (Ry)_{\hat{i}} \text{ for every } \hat{i}, \hat{i} \text{ in } S \\ (Ry)_{\hat{i}} &\geq (Ry)_{\hat{i}} \text{ for every } \hat{i} \in S \text{ and } \hat{i} \notin S \\ \sum_i x_i &= 1 \\ x_i &> 0 \text{ for every } \hat{i} \in S \\ x_i &= 0 \text{ for every } \hat{i} \notin S \end{aligned}$$

$$\begin{aligned} (C^T x)_{\hat{j}} &= (C^T x)_{\hat{j}} \text{ for every } \hat{j}, \hat{j} \text{ in } T \\ (C^T x)_{\hat{j}} &\geq (C^T x)_{\hat{j}} \text{ for every } \hat{j} \in T \text{ and } \hat{j} \notin T \\ \sum_j y_j &= 1 \\ y_j &> 0 \text{ for every } \hat{j} \in T \\ y_j &= 0 \text{ for every } \hat{j} \notin T \end{aligned}$$

$2^{m-1} \cdot 2^{n-1}$ choices!!

Every combination of sets corresponds to a feasibility problem that involves **linear** equations/inequalities

In principle, it can be used for **n -player** games

Every combination of sets corresponds to a feasibility problem that involves multilinear polynomial equations/inequalities of **degree $n - 1$**

Algorithms for $n \geq 3$

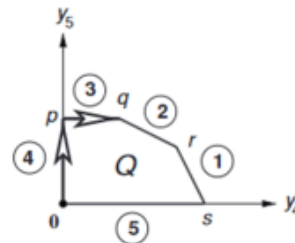
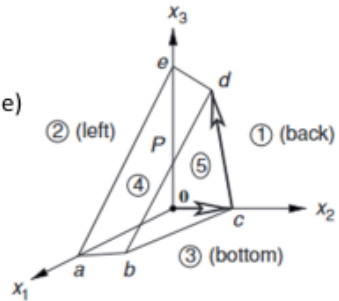
recall from Argy's talk

Algorithms for NE – Lemke-Howson

- Moves on best-response polyhedral/polytopes
- Performs pivoting on their edges until a NE is reached

(excellent explanation by von Stengel at Chapter 3 of Algorithmic Game Theory book, available freely online)

- “Fast” in practice
- $O(2^n)$ steps in the worst case [2]
- PSPACE-complete to decide whether Lemke-Howson can find a particular NE [3]



Is there an efficient (i.e. polynomial in the size of the game) algorithm for finding an (approximate) NE?

[2] Hard to Solve Bimatrix games. Savani, von Stengel
[3] The Complexity of the Homotopy Method, Equilibrium Selection, and Lemke-Howson Solutions. Goldberg, Papadimitriou, Savani

Extended for n -player games
[a], [b]

[a] Computing Equilibria of N-Person Games. Wilson. 1971

[b] On a Generalization of the Lemke-Howson Algorithm to Noncooperative N-Person Games. Rosenmuller. 1971

Algorithms for $n \geq 3$: Quasi-PTAS

recall from Argy's talk

A QPTAS for ϵ -NE

We can find an ϵ -NE in $n^{O\left(\frac{\log n}{\epsilon^2}\right)}$ time [29]

There always exists an ϵ -NE with **support size** $\log n/\epsilon^2$

- ▶ Take any pair of strategies (x, y)
- ▶ Randomly **sample** $\log n/\epsilon^2$ pure strategies
- ▶ Play the sampled strategies uniformly
- ▶ The resulting payoffs will be within ϵ of the originals w.h.p.

[29] Playing large games using simple strategies. Lipton, Markakis, Mehta

Algorithms and Complexity of (Approximate) Nash Equilibria

36

So, for constant n and ϵ , this algorithm is asymptotically tight!

Works also for n -player games
[a], [b]

It gives a QPTAS:

$$m^{O\left(n \cdot \frac{\log n + \log m - \log \epsilon}{\epsilon^2}\right)}$$

By [c], even for 2-player games, there is a constant $\epsilon > 0$ such that any algorithm requires time

$$m^{O(\log^{1-o(1)} m)}$$

unless ETH for PPAD is false

Can we do better than quasi-poly-time for large enough ϵ ?

[a] Playing large games using simple strategies. Lipton, Markakis, Mehta. 2003

[b] Empirical Distribution of Equilibrium and its Testing Application. Babichenko, Barman, Peretz. 2013

[c] Settling the complexity of computing approximate two-player Nash equilibria. Rubinfeld. 2016

Algorithms for $n \geq 3$: Poly-time

recall from Argy's talk

For 2-player games, there is a poly-time algorithm that finds a $(\frac{1}{3} + \delta)$ -NE for any $\delta > 0$. [a]

For 2-player games, there is a poly-time algorithm that finds a $(\frac{1}{2} + \delta)$ -WSNE for any $\delta > 0$. [c]

❖ **Open problem:** For **3-player games**, is there is a poly-time algorithm that finds a ε -WSNE for some “small” $\varepsilon > 0$?

Extension to n -player games:

By [b], if we have a poly-time algorithm that finds an ε_k -NE in any k -player game, then we can compute in poly-time an ε_{k+1} -NE for any $(k + 1)$ -player game, where $\varepsilon_{k+1} = \frac{1}{2 - \varepsilon_k}$

3-player games: $(\frac{3}{5} + \delta)$ -NE
4-player games: $(\frac{5}{7} + \delta)$ -NE
⋮

[a] A Polynomial-Time Algorithm for 1/3-Approximate Nash Equilibria in Bimatrix Games. Deligkas, Fasoulakis, Markakis. 2022

[b] New algorithms for approximate Nash equilibria in bimatrix games. Bosse, Byrka, Markakis. 2010

[c] A Polynomial-Time Algorithm for 1/2-Well-Supported Nash Equilibria in Bimatrix Games. Deligkas, Fasoulakis, Markakis. 2022

Hardness of computing constrained Nash equilibria

recall from Argy's talk

Complexity of **constrained** Nash equilibria

Complexity Crash Course

NP-complete

- YES/NO problems
- Verify in polynomial time any solution of the given problem

Polynomial-time algorithm is unlikely for NP-complete problems

$$\max_i (Ry)_i - x^T Ry = 0$$

$$\max_j (C^T x)_j - x^T Cy = 0$$

Problem definition

Is there an ϵ -NE (\mathbf{x}, \mathbf{y}) such that $\min(\mathbf{x}^T R\mathbf{y}, \mathbf{x}^T C\mathbf{y}) \geq u$?

Is there an ϵ -NE (\mathbf{x}, \mathbf{y}) with $\text{supp}(\mathbf{x}) \subseteq S$?

Are there two ϵ -NE with TV distance $\geq d$?

Is there an ϵ -NE (\mathbf{x}, \mathbf{y}) with $\max_i x_i \leq p$?

Is there an ϵ -NE (\mathbf{x}, \mathbf{y}) such that $\mathbf{x}^T R\mathbf{y} + \mathbf{x}^T C\mathbf{y} \leq v$?

Is there an ϵ -NE (\mathbf{x}, \mathbf{y}) such that $\mathbf{x}^T R\mathbf{y} \leq u$?

Is there an ϵ -WSNE (\mathbf{x}, \mathbf{y}) such that $|\text{supp}(\mathbf{x})| + |\text{supp}(\mathbf{y})| \geq 2k$?

Is there an ϵ -WSNE (\mathbf{x}, \mathbf{y}) such that $\min\{|\text{supp}(\mathbf{x})|, |\text{supp}(\mathbf{y})|\} \geq k$?

Is there an ϵ -WSNE (\mathbf{x}, \mathbf{y}) such that $|\text{supp}(\mathbf{x})| \geq k$?

Is there an ϵ -WSNE (\mathbf{x}, \mathbf{y}) with $S_R \subseteq \text{supp}(\mathbf{x})$?

It is NP-hard to decide whether a bimatrix game possesses an exact NE that satisfies any of the constraints above even for symmetric win-lose games [4], [5], [6]

[4] Nash and correlated equilibria: Some complexity considerations. Gilboa, Zemel
 [5] New complexity results about Nash equilibria. Conitzer, Sandholm
 [6] The complexity of Computational Problems about Nash Equilibria in Symmetric Win-Lose Games. Bilo, Mavronicolas



Implies **NP-completeness** for **n -player** games ($n \geq 3$):
 add “dummy” players to the 2-player game

Is there an “efficient” algorithm for constrained Nash equilibria?

An algorithm for computing constrained Nash equilibria

A **QPTAS** for computing constrained Nash equilibria:

Given an **n -player game** with

- at most **m actions** per player
- **k many constraints** written as equalities/inequalities of polynomials with **maximum degree d**

there is an algorithm that **either finds an ε -constrained ε -NE** in time

$$m^{O\left(\frac{n^6 \cdot d^6 \cdot \log(2ndk)}{\varepsilon^5}\right)}$$

NE constraints:
 $k = \text{poly}(n \cdot m)$

or answers that **there is no 0-constrained 0-NE** [a]

The constrained problems at hand can be written as polynomial (in)equalities

By [b], even for 2-player games, for any $\varepsilon < 1/8$, any algorithm requires time

$$m^{O(\log m)}$$

unless ETH for 3SAT is false

So, for constant n, d and ε , this algorithm is asymptotically tight!

[a] Approximating the existential theory of the reals. Deligkas, Fearnley, Melissourgos, Spirakis. 2018

[b] Inapproximability results for constrained approximate Nash equilibria. Deligkas, Fearnley, Savani. 2018

An intermission for *exact* Nash equilibria

Even for **3-player** games:

- finding an **exact NE** (i.e. 0-NE) is **FIXP-complete** [a]
- deciding existence of a **constrained exact NE** is **ETR-complete** [b], [c], [d], [e] even for symmetric games or zero-sum games

➤ **FIXP** contains the Sum-Of-Squares problem: not even known to be in NP [a]

➤ $\text{NP} \subseteq \text{ETR} \subseteq \text{PSPACE}$ [f]

a.k.a. $\exists \mathbb{R}$

Still, as soon as we relax to ε -NE, the previous QPTAS applies!

[a] On the Complexity of Nash Equilibria and Other Fixed Points. Etessami, Yannakakis. 2010

[b] Fixed points, Nash equilibria, and the existential theory of the reals. Schaefer, Štefankovic. 2017

[c] $\exists \mathbb{R}$ -Completeness for Decision Versions of Multi-Player (Symmetric) Nash Equilibria. Garg, Mehta, Vazirani, Yazdanbod. 2018

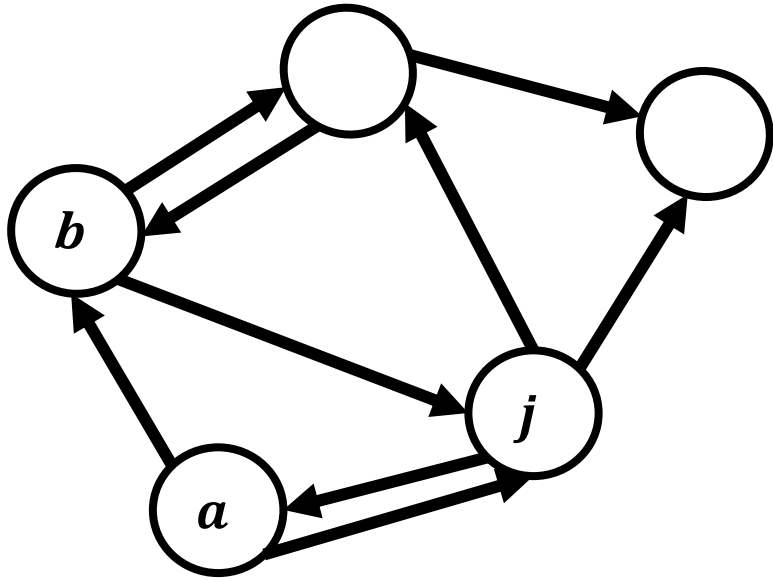
[d] ETR-complete decision problems about (symmetric) Nash equilibria in (symmetric) multi-player games. Bilò, Mavronicolas. 2017

[e] On the Computational Complexity of Decision Problems About Multi-player Nash Equilibria. Berthelsen, Hansen. 2022

[f] Some algebraic and geometric computations in PSPACE. Canny. 1988

Graphical games: Definitions

Graphical games [a]

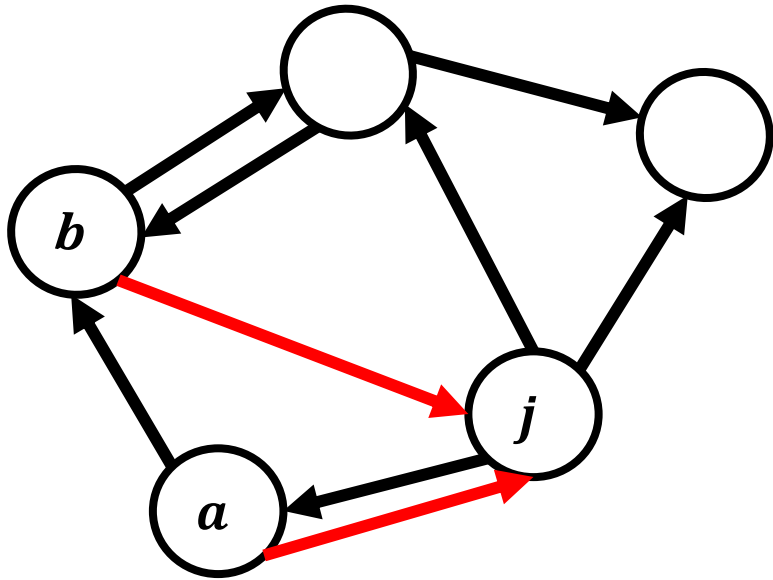


Directed graph $G = (V, E)$

- V : player set $\longrightarrow |V| = n$
- E : captures interactions

Player $j \in [n]$ participates in game with her in-neighbours

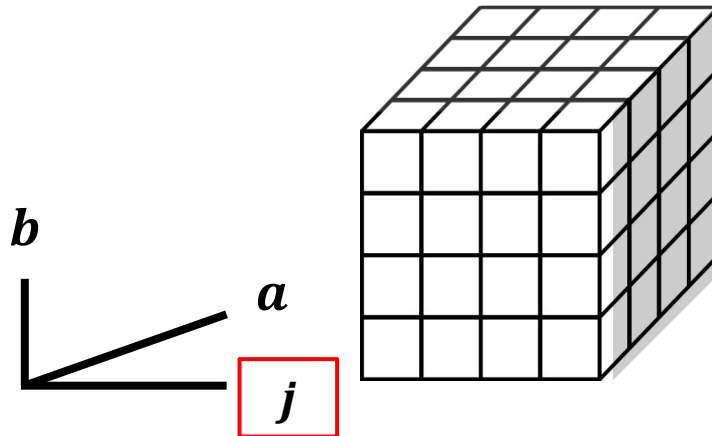
Graphical games [a]



Directed graph $G = (V, E)$

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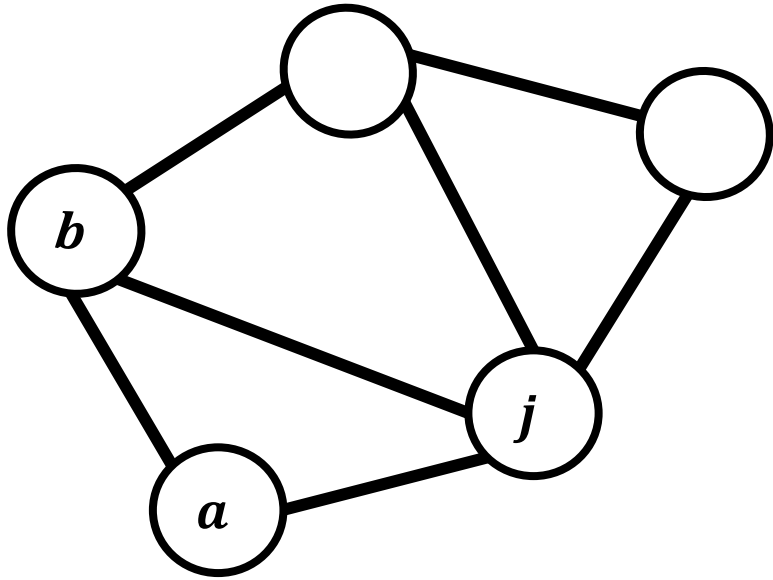
Player $j \in [n]$ participates in game with her in-neighbours



Input (m -action, d -in-degree): $n \cdot m^{d+1}$ payoff entries

(succinct representation)

Class of graphical games: polymatrix [a]

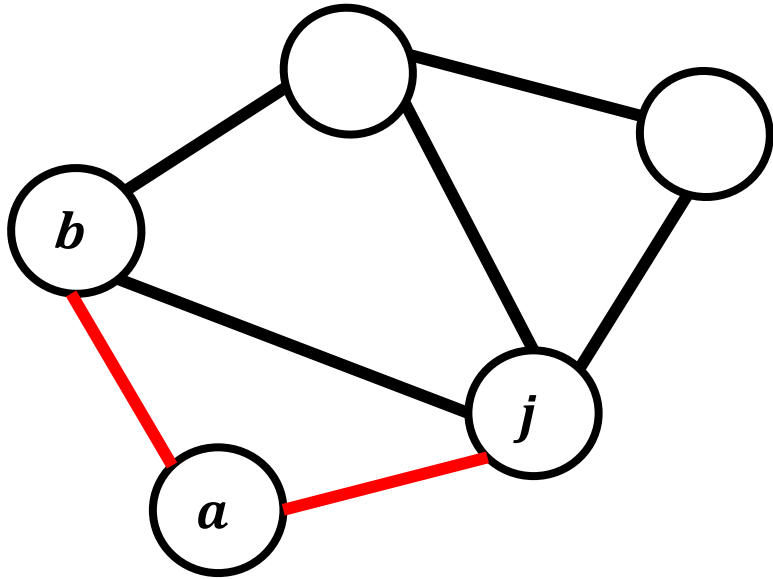


Undirected graph $G = (V, E)$

- V : player set $\longrightarrow |V| = n$
- E : captures **pairwise** interactions

Player $j \in [n]$ participates in bimatrix games, one with each of her neighbours

Class of graphical games: polymatrix [a]



Undirected graph $G = (V, E)$

- V : player set $\longrightarrow |V| = n$
- E : captures **pairwise** interactions

Player $j \in [n]$ participates in **bimatrix** games, one with each of her neighbours

- j 's payoff: sum of **bimatrix** games payoffs

Input (m -action, d -degree): $n \cdot d \cdot m^2$ payoff entries

(succinct representation)

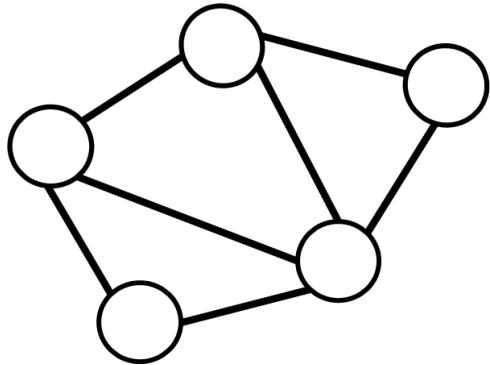
	b	
a	b_1	b_2
a_1		
a_2		

	j	
a	j_1	j_2
a_1		
a_2		

Polymatrix games: Algorithms and Complexity

Hardness results for polymatrix

- **Polymatrix games:**



➤ **PPAD-complete** [a], [b], [c]

END-OF-LINE \leq_p DISCRETE-BROUWER \leq_p GENERALIZED-CIRCUIT \leq_p

\leq_p ϵ -WSNE-POLYMATRIX \leq_p ϵ -NE-POLYMATRIX \leq_p 2-NASH

- **In fact:**

- ✓ $\epsilon = 1/\exp(N)$ [a]

- ✓ $\epsilon = 1/\text{poly}(N)$ [b]

- ✓ $\epsilon = \text{const}$ (of the order 10^{-8}) [c]

- even for 2-action, degree-3, bipartite graphs

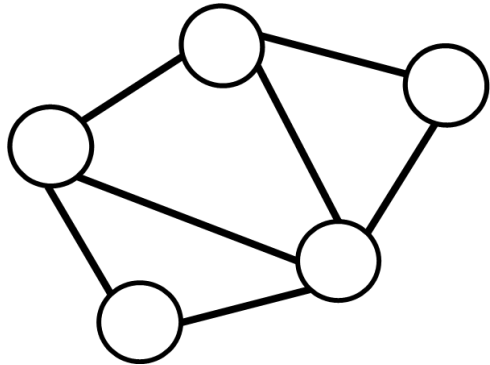
[a] The complexity of computing a Nash equilibrium. Daskalakis, Goldberg, Papadimitriou. 2008

[b] Settling the complexity of computing two-player Nash equilibria. Chen, Deng, Teng. 2009

[c] Inapproximability of Nash Equilibrium. Rubinstein. 2014

Hardness results for polymatrix

- **Polymatrix games:**



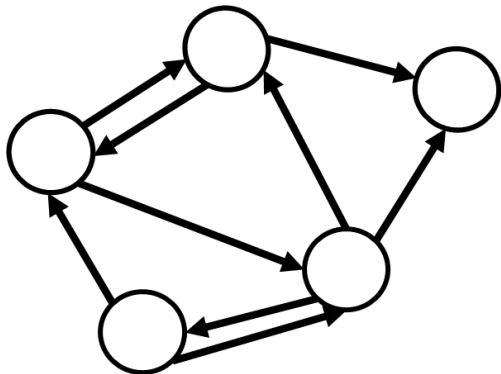
➤ **PPAD-complete** [a], [b], [c]

END-OF-LINE \leq_p DISCRETE-BROUWER \leq_p GENERALIZED-CIRCUIT \leq_p
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- **In fact:**

- ✓ $\epsilon = 1/\exp(N)$ [a]
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 - even for 2-action, degree-3, bipartite graphs

- **Graphical games:**



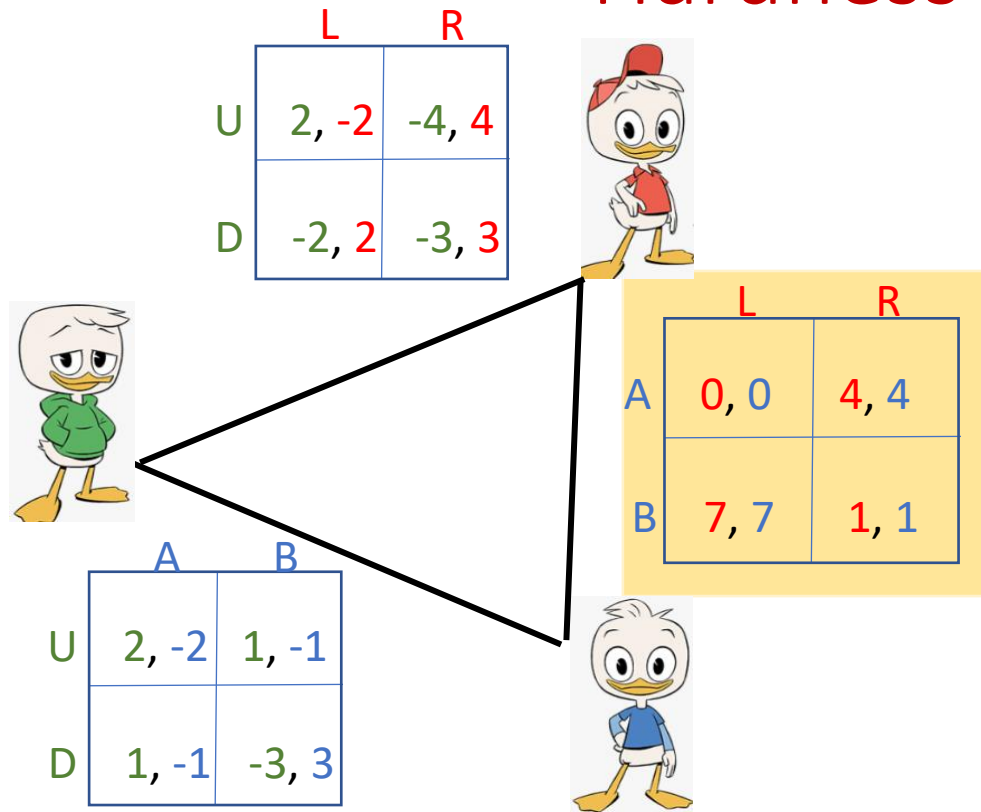
➤ **PPAD-complete:** poly-time reduction since actions and degree are constant

[a] The complexity of computing a Nash equilibrium. Daskalakis, Goldberg, Papadimitriou. 2008

[b] Settling the complexity of computing two-player Nash equilibria. Chen, Deng, Teng. 2009

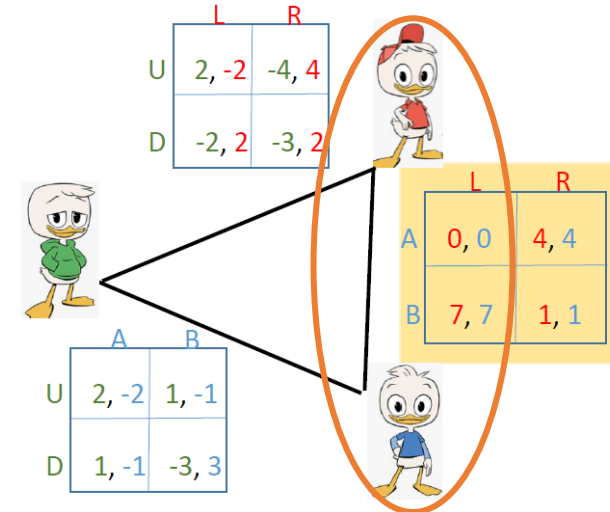
[c] Inapproximability of Nash Equilibrium. Rubinstein. 2014

Hardness results for polymatrix



Group-wise zero-sum polymatrix games

- Partition the players into groups
- Players in the same group play a coordination game
- Players in different groups play zero-sum games



- Finding an NE in polymatrix games with zero-sum and coordination games on the edges is PPAD-complete [a]

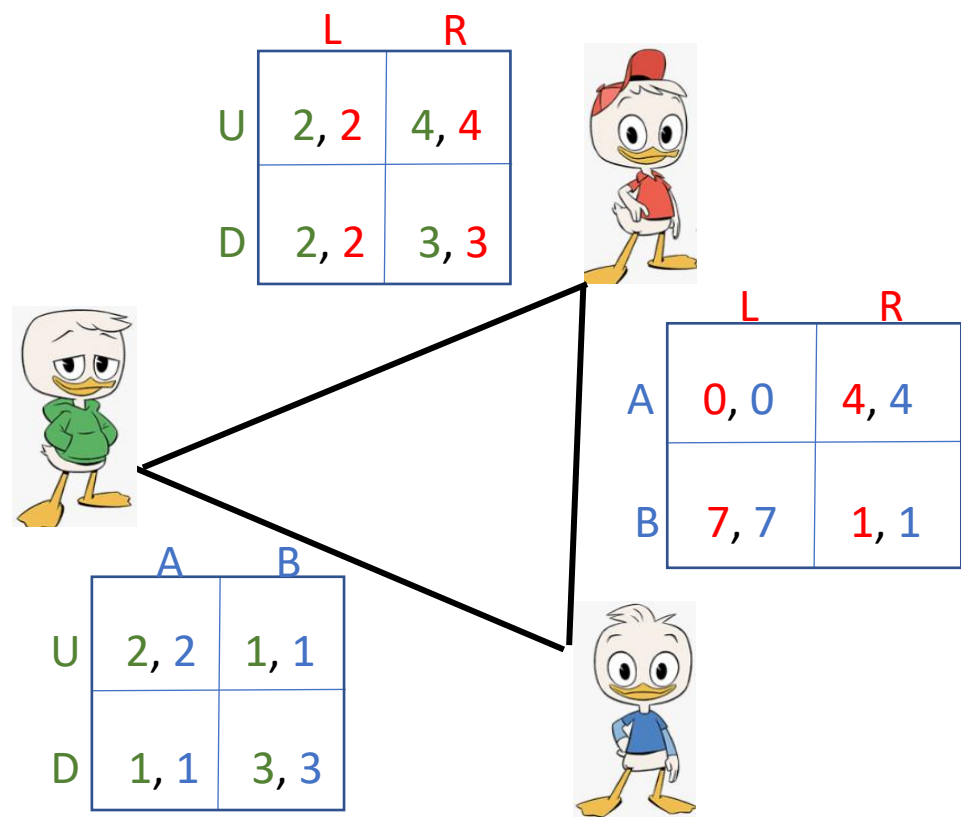
- Group-wise zero-sum games are PPAD-complete even with three groups of players [a]

❖ **Open problem:** Group-wise zero-sum with two groups?

Hardness results for polymatrix

Coordination-only polymatrix games [a]

- Find a **pure Nash equilibrium**: **PLS-complete**
- Find a **mixed Nash equilibrium**: **in $PLS \cap PPAD$**



- ❖ **Open problem**: Complexity of (mixed) NE

Hardness results: constrained NE in polymatrix

It is NP-complete to decide whether there is a strategy profile with sum of payoffs \mathbf{u} even in polymatrix games with:

- degree 3, bipartite, planar graph
- at most 3 actions per player [a]

For any $\varepsilon \in [0,1]$, it is NP-complete to decide whether a polymatrix game has an ε -NE with sum of payoffs \mathbf{u} [a]

For any $\varepsilon \in (0,1)$, it is NP-complete to decide whether a polymatrix game possesses a constrained ε -WSNE. This holds even for polymatrix games with:

- degree 3, bipartite, planar graph
- at most 7 actions per player [a]

Algorithms for polymatrix

$\left(\frac{1}{2} + \delta\right)$ -NE of a polymatrix game can be found in time $\text{poly}\left(N, \frac{1}{\delta}\right)$, for any $\delta > 0$ [a]

Graph classes:

- Paths with two actions: polynomial time [e]
- Cycles with two actions: polynomial time [e]
- Trees with constant actions
 - QPTAS [f]
 - FPTAS [g]
- Bounded treewidth: QPTAS [d]
- Constant pathwidth: PPAD-hard [e]
- Sparse, win-lose, 2 actions: PPAD-hard [h]
- Trees, 20 actions, **exact** NE: PPAD-hard [i]

All QPTASs results use the same underlying principle as [b], [c]

[a] Computing Approximate Nash Equilibria of Polymatrix Games. Deligkas, Fearnley, Savani, Spirakis. 2014

[b] Playing large games using simple strategies. Lipton, Markakis, Mehta. 2003

[c] Approximating the existential theory of the reals. Deligkas, Fearnley, Melissourgos, Spirakis. 2018

[d] Computing Constrained Approximate Equilibria in Polymatrix Games. Deligkas, Fearnley, Savani. 2017

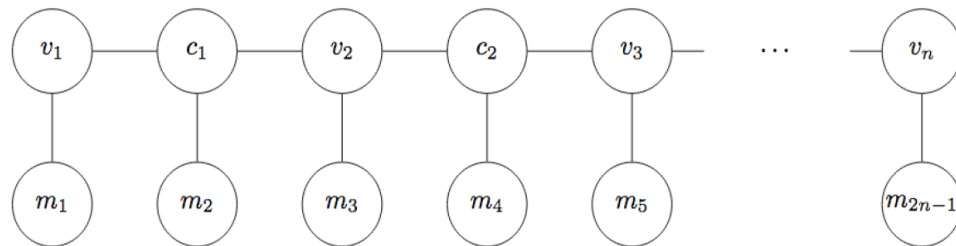
[e] Nash equilibria in graphical games on trees revisited. Elkind, Goldberg, Goldberg. 2006

[f] Approximating Nash equilibria in tree polymatrix games. Barman, Ligett, Piliouras. 2016

[g] Tractable algorithms for approximate Nash equilibria in generalized graphical games with tree structure. Ortiz, Irfan. 2017

[h] On the Approximation of Nash Equilibria in Sparse Win-Lose Multi-Player Games. Liu, Li, Deng. 2021

[i] Tree polymatrix games are PPAD-hard. Deligkas, Fearnley, Savani. 2020



Graphical/polymatrix games: Recent tight results

A new tool to show PPAD-hardness

The **Pure-Circuit** problem [a]:

Input: A Boolean circuit, with a twist:

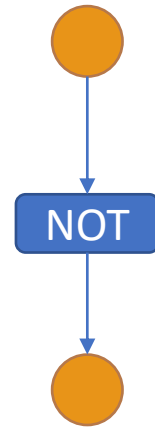
- The circuit can have **cycles**
- Nodes take values in $\{0, 1, \perp\}$, instead of just $\{0, 1\}$
- In addition to the standard logical gates (NOT, OR, AND), the circuit can also have “**PURIFY**” gates

Goal: Assign a value (in $\{0, 1, \perp\}$) to each node, such that all gates are “**satisfied**”

Pure-Circuit is PPAD-complete [a]

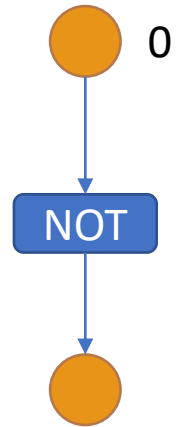
Pure-Circuit: a new tool to show PPAD-hardness

NOT gate:



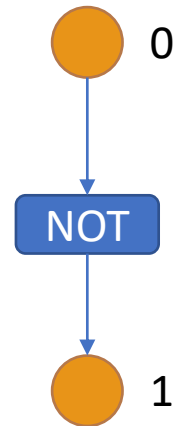
Pure-Circuit: a new tool to show PPAD-hardness

NOT gate:



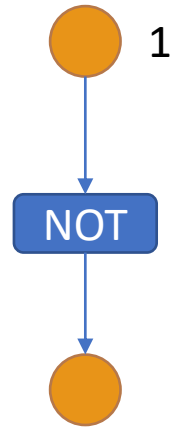
Pure-Circuit: a new tool to show PPAD-hardness

NOT gate:



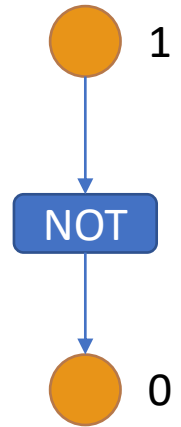
Pure-Circuit: a new tool to show PPAD-hardness

NOT gate:



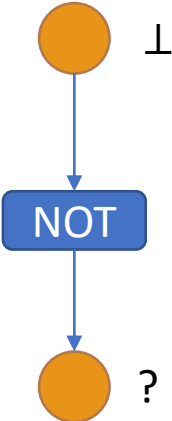
Pure-Circuit: a new tool to show PPAD-hardness

NOT gate:



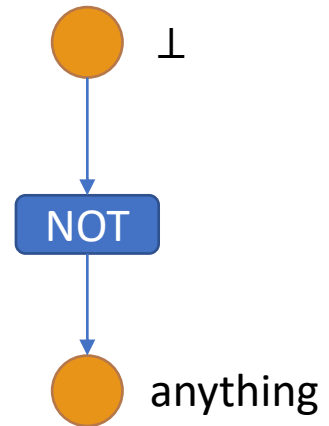
Pure-Circuit: a new tool to show PPAD-hardness

NOT gate:



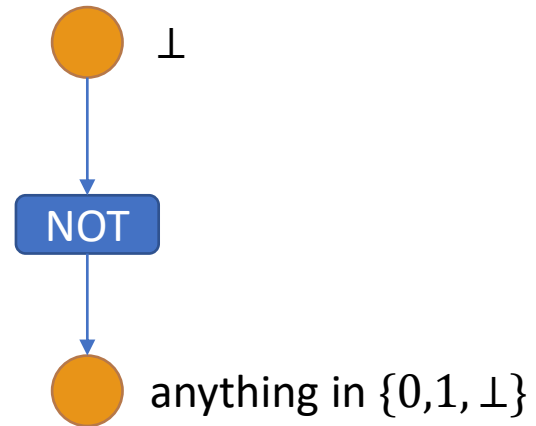
Pure-Circuit: a new tool to show PPAD-hardness

NOT gate:



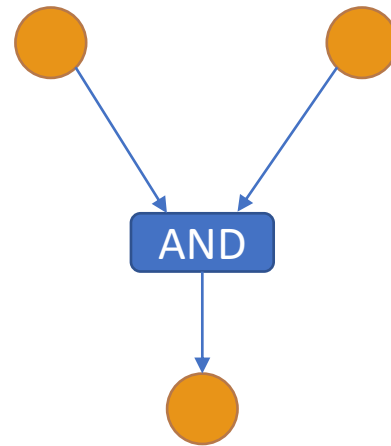
Pure-Circuit: a new tool to show PPAD-hardness

NOT gate:



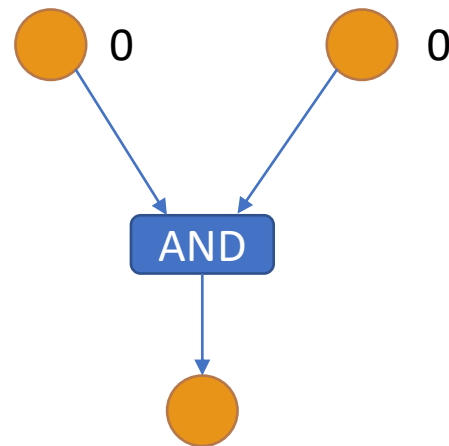
Pure-Circuit: a new tool to show PPAD-hardness

AND gate:



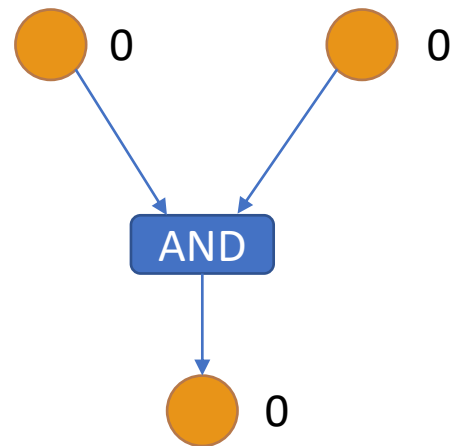
Pure-Circuit: a new tool to show PPAD-hardness

AND gate:



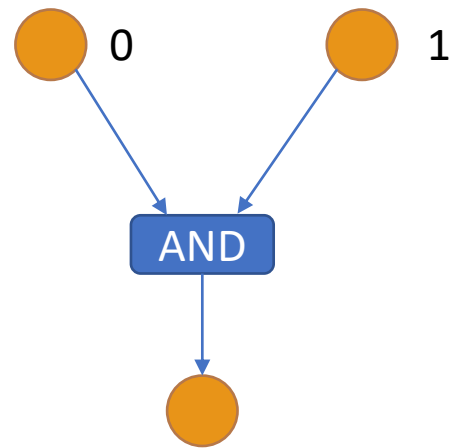
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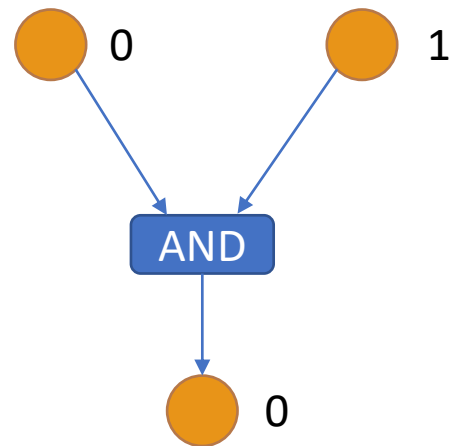
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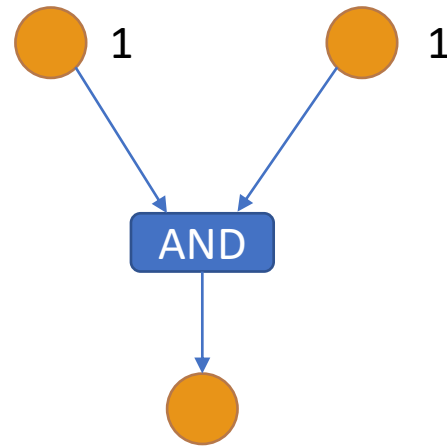
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AND gate:



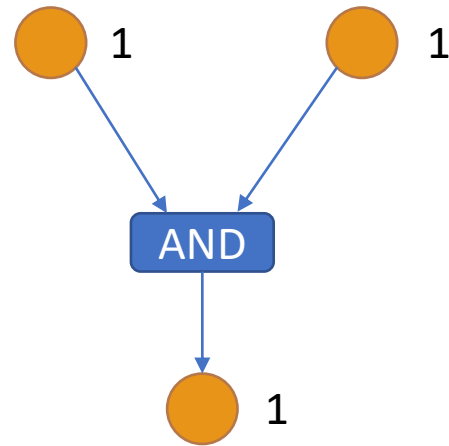
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AND gate:



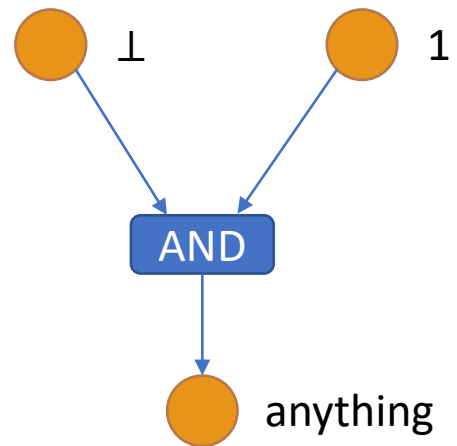
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AND gate:



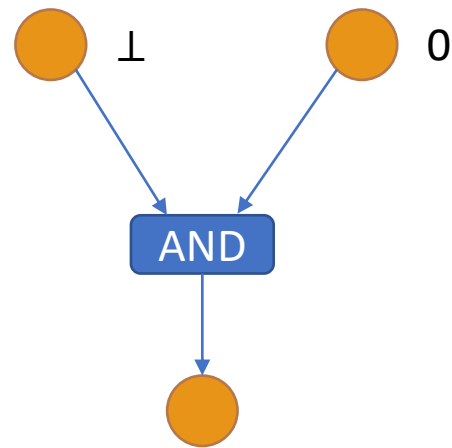
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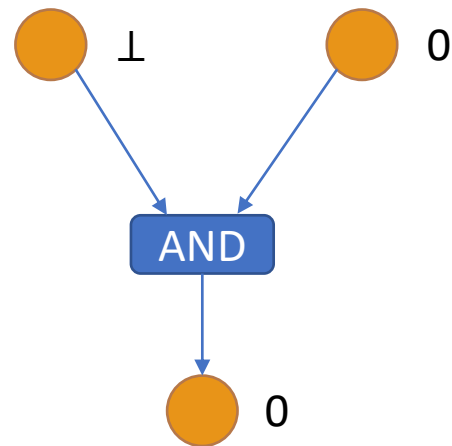
Pure-Circuit: a new tool to show PPAD-hardness

AND gate:



Pure-Circuit: a new tool to show PPAD-hardness

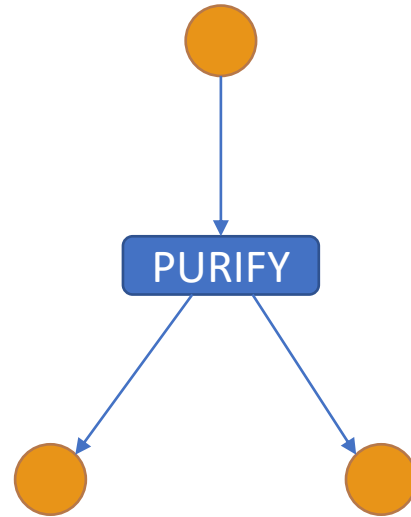
AND gate:



(with robustness!)

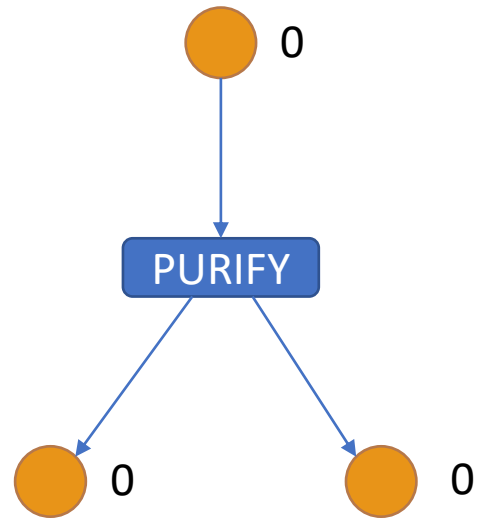
Pure-Circuit: a new tool to show PPAD-hardness

PURIFY gate:



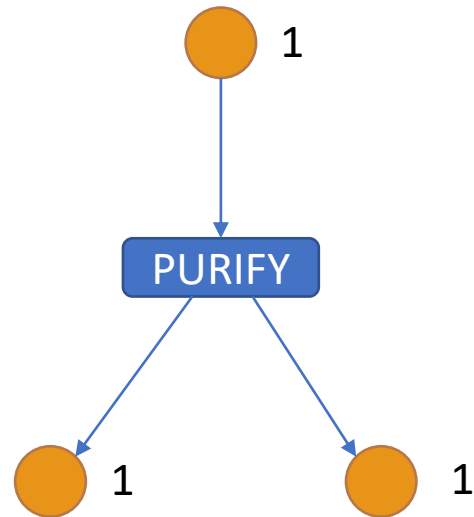
Pure-Circuit: a new tool to show PPAD-hardness

PURIFY gate:



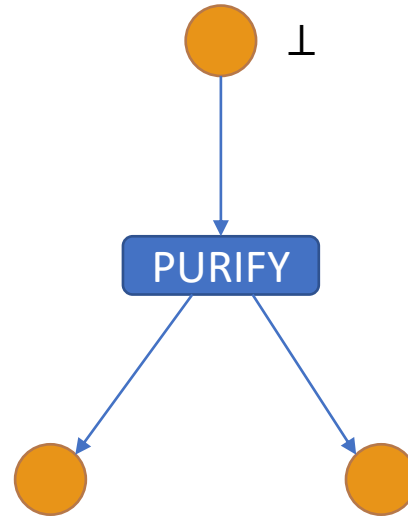
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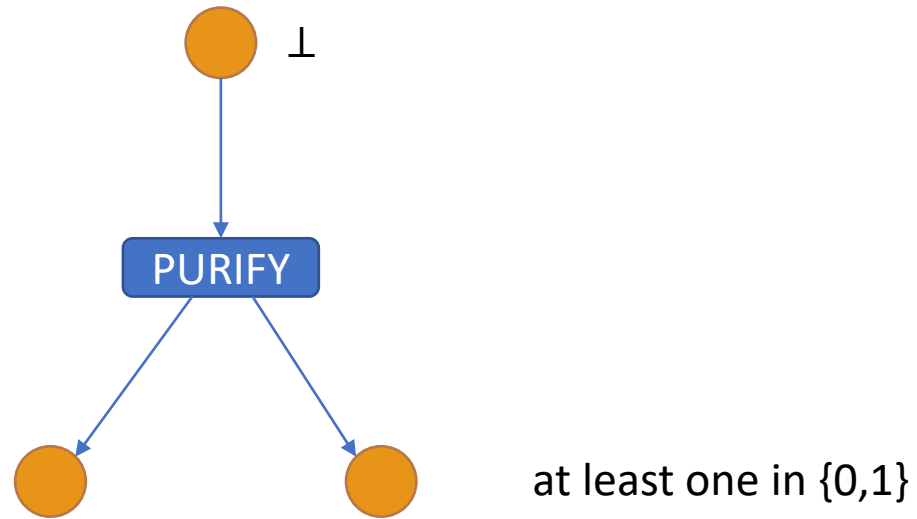
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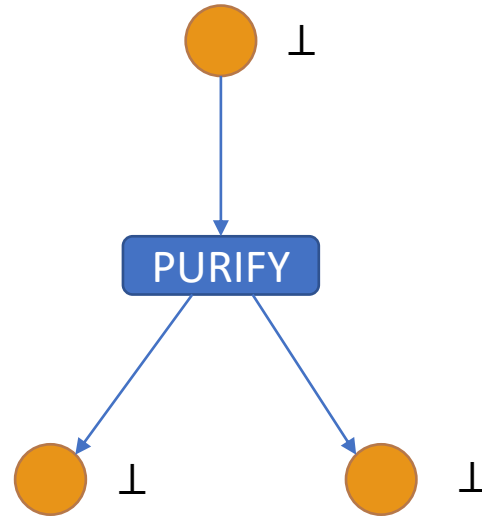
Pure-Circuit: a new tool to show PPAD-hardness

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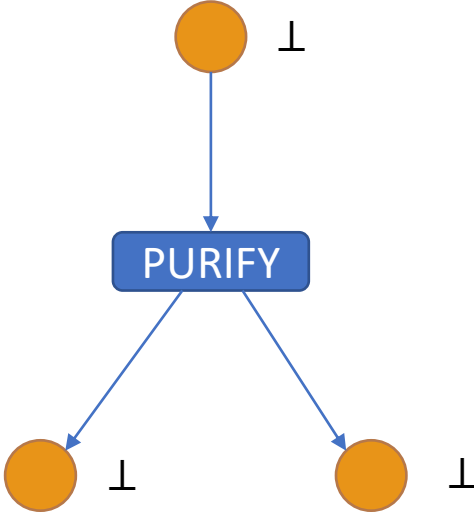
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PURIFY gate:



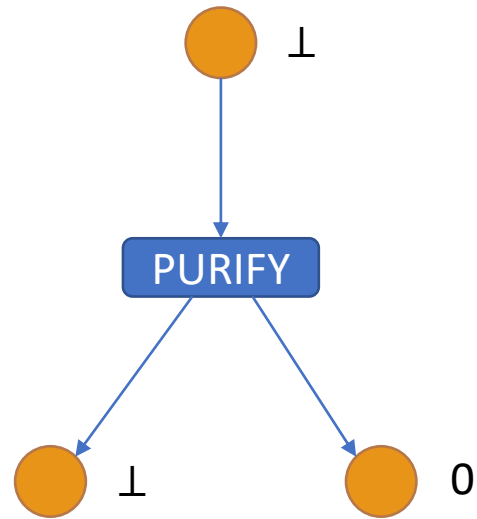
Pure-Circuit: a new tool to show PPAD-hardness

PURIFY gate:



Pure-Circuit: a new tool to show PPAD-hardness

PURIFY gate:



Pure-Circuit: a new tool to show PPAD-hardness

Pure-Circuit gates:

u	v
0	1
1	0
\perp	$\{0, 1, \perp\}$

NOT gate

u	v	w
1	1	1
0	$\{0, 1, \perp\}$	0
$\{0, 1, \perp\}$	0	0
Else		$\{0, 1, \perp\}$

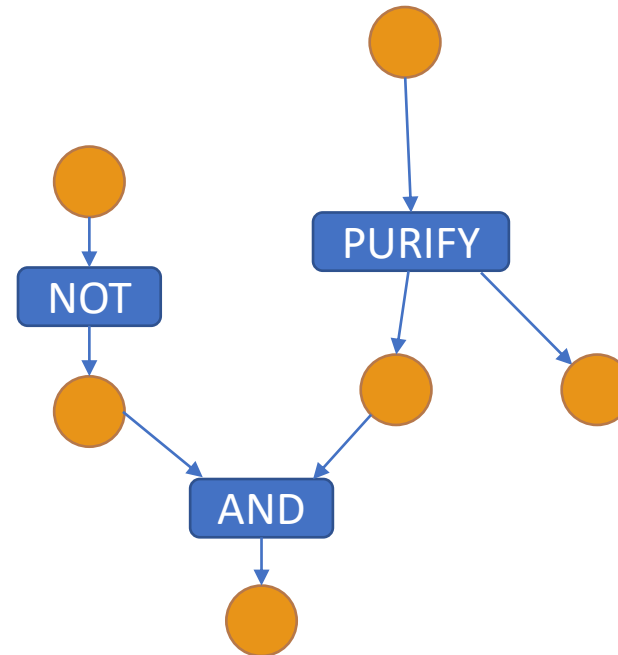
AND gate

u	v	w
0	0	0
1	1	1
\perp	At least one output in $\{0, 1\}$	

PURIFY gate

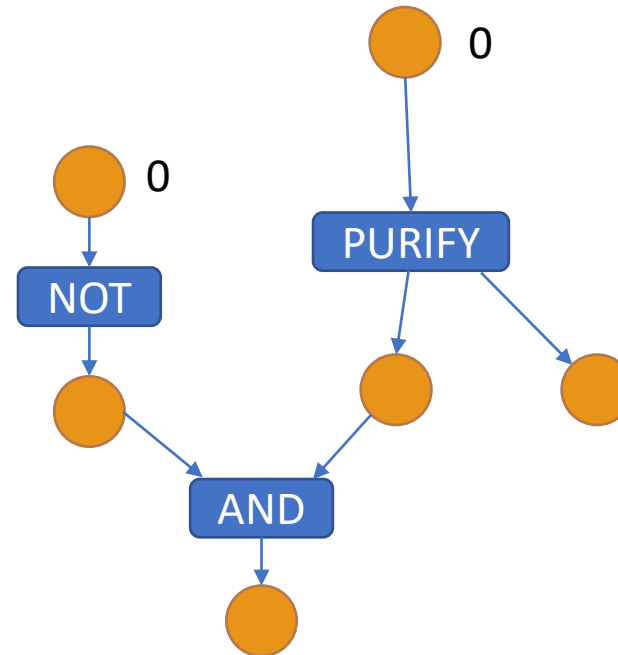
Pure-Circuit: a new tool to show PPAD-hardness

1. The circuit can have cycles



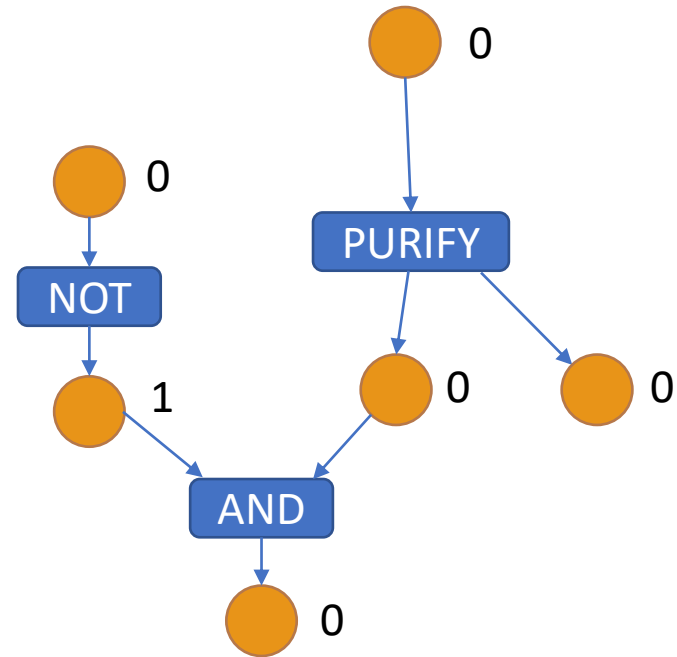
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Pure-Circuit: a new tool to show PPAD-hardness

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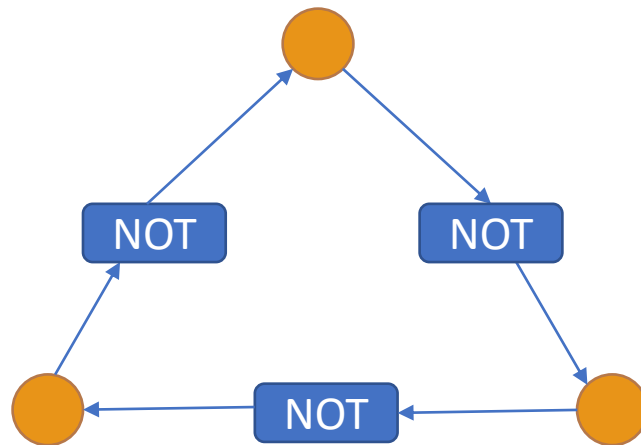


Pure-Circuit: a new tool to show PPAD-hardness

2. Nodes take values in $\{0,1,\perp\}$, instead of just $\{0,1\}$

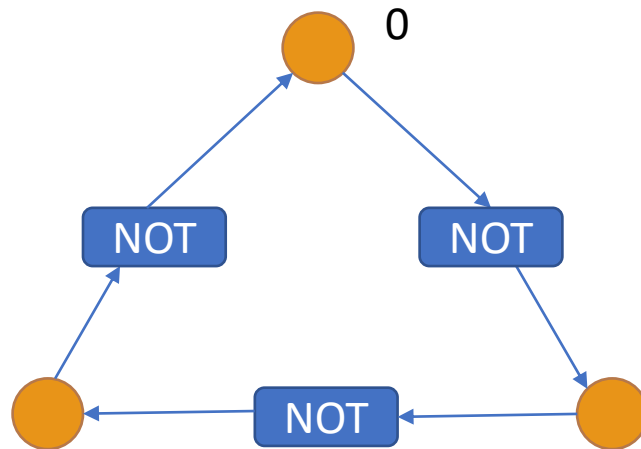
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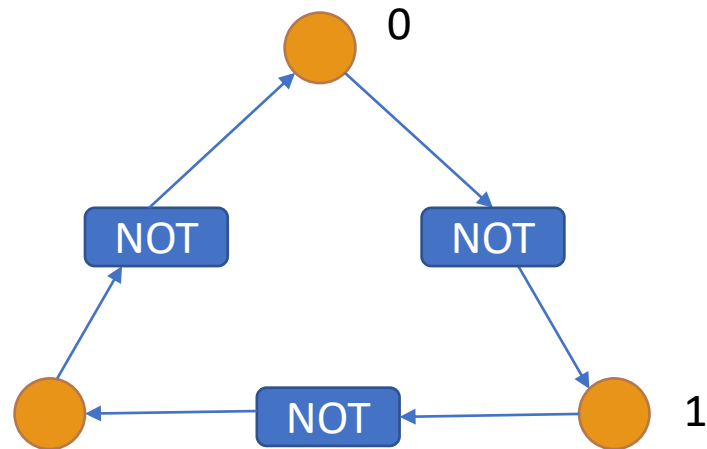
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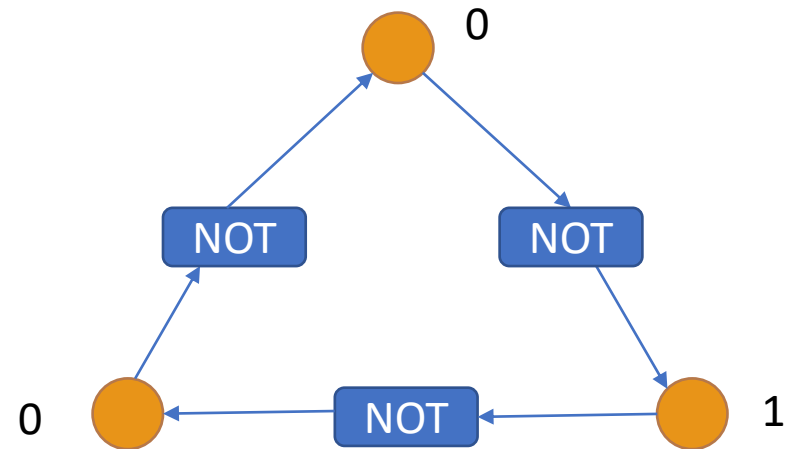
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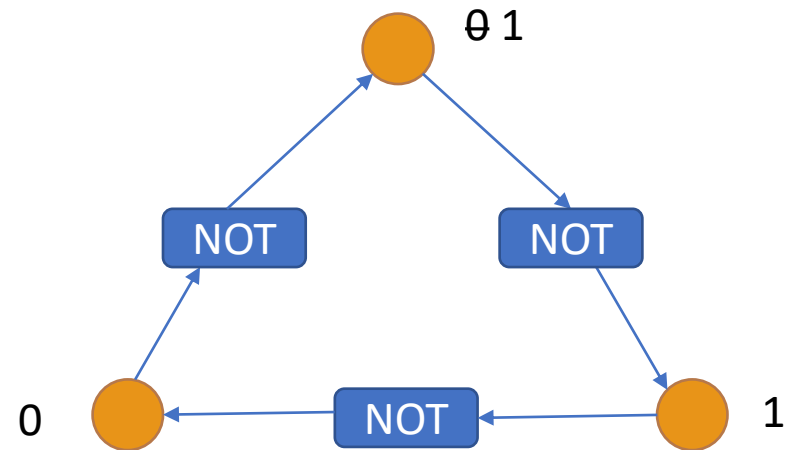
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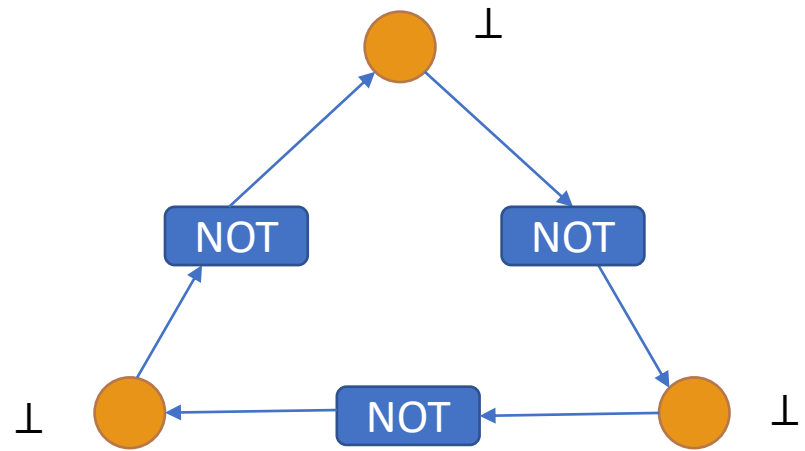
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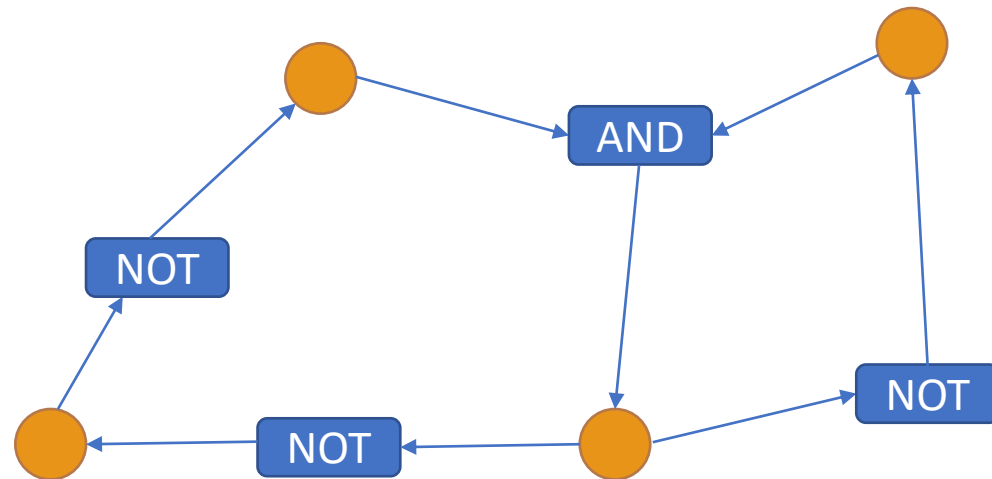


Pure-Circuit: a new tool to show PPAD-hardness

3. In addition to the standard logical gates (NOT, OR, AND), the circuit can also have “**PURIFY**” gates

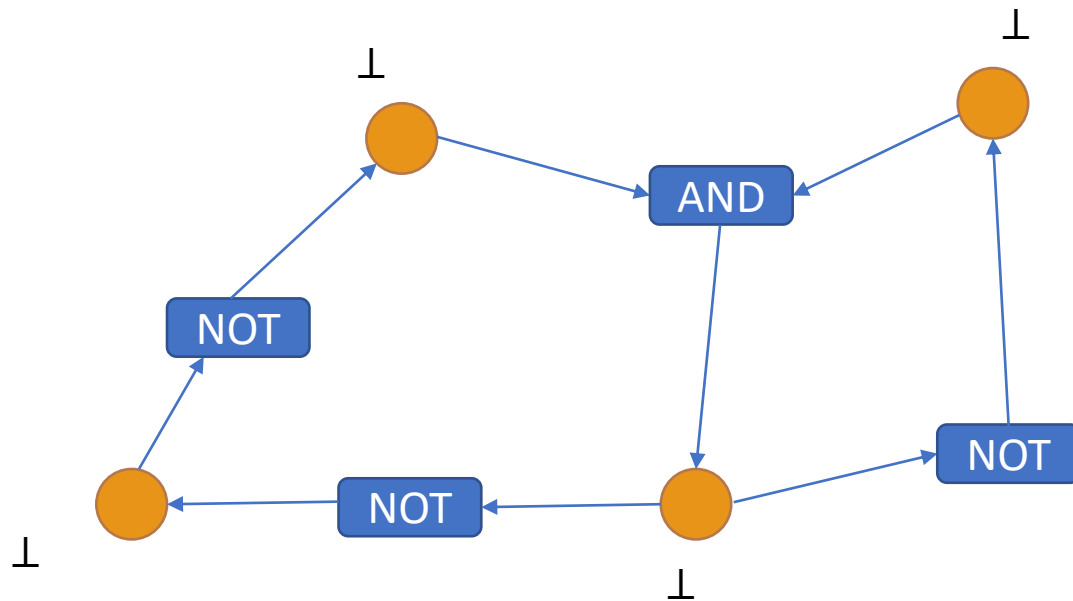
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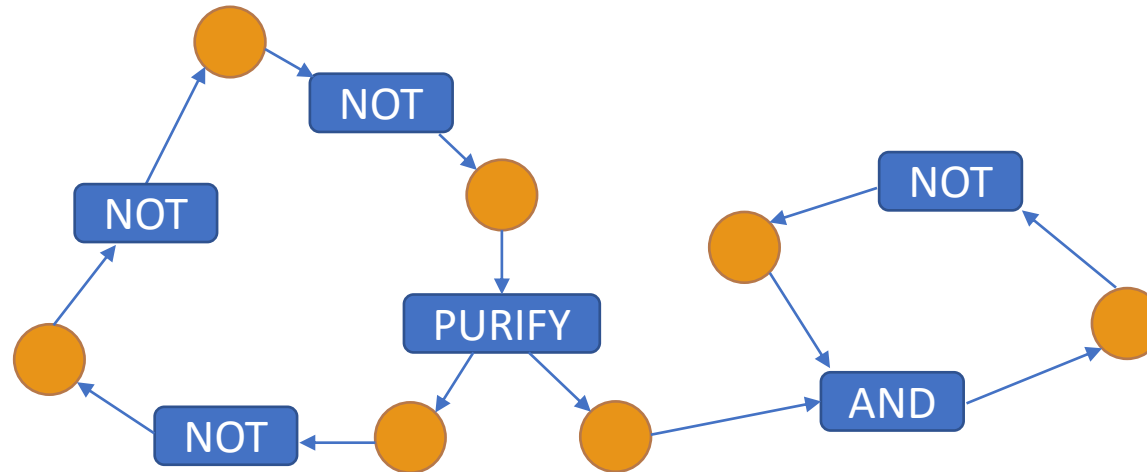
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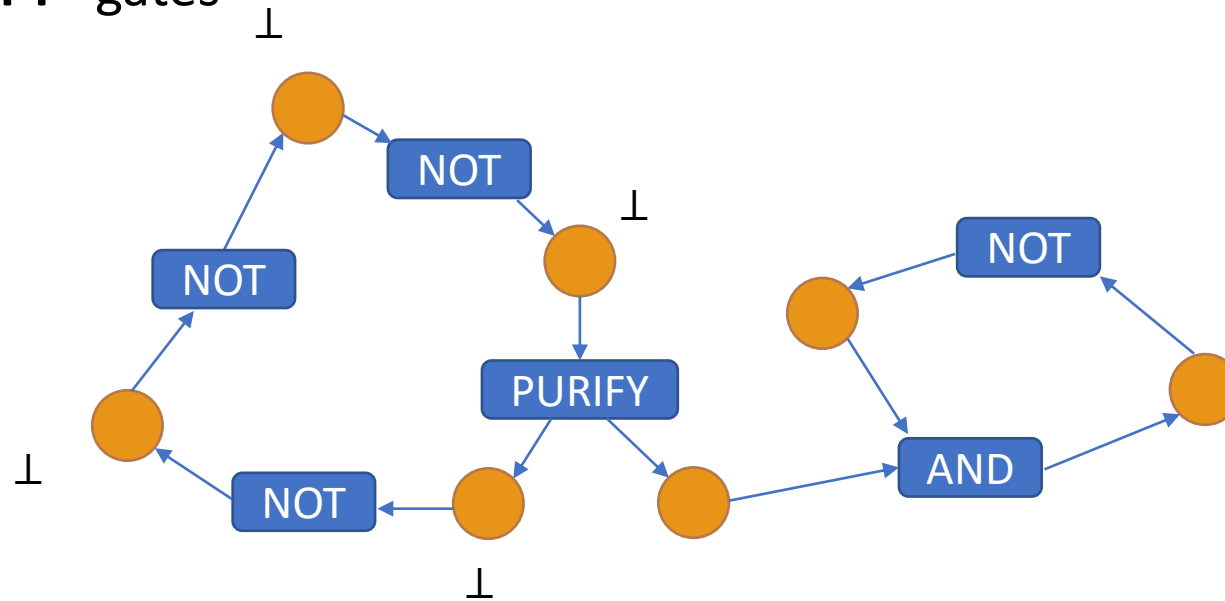
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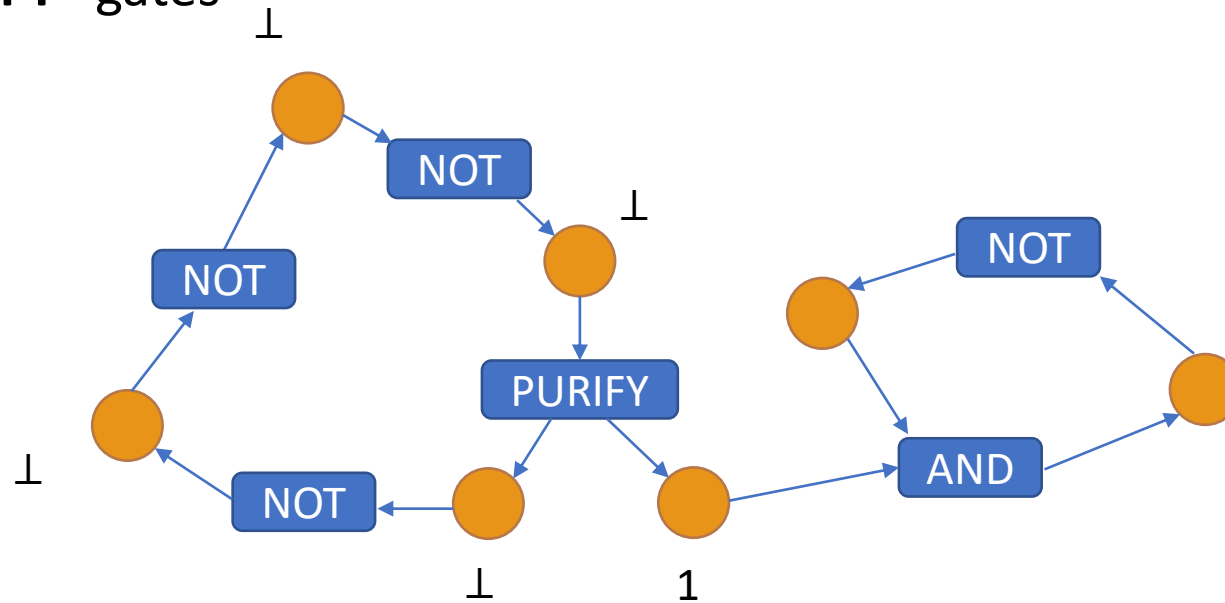
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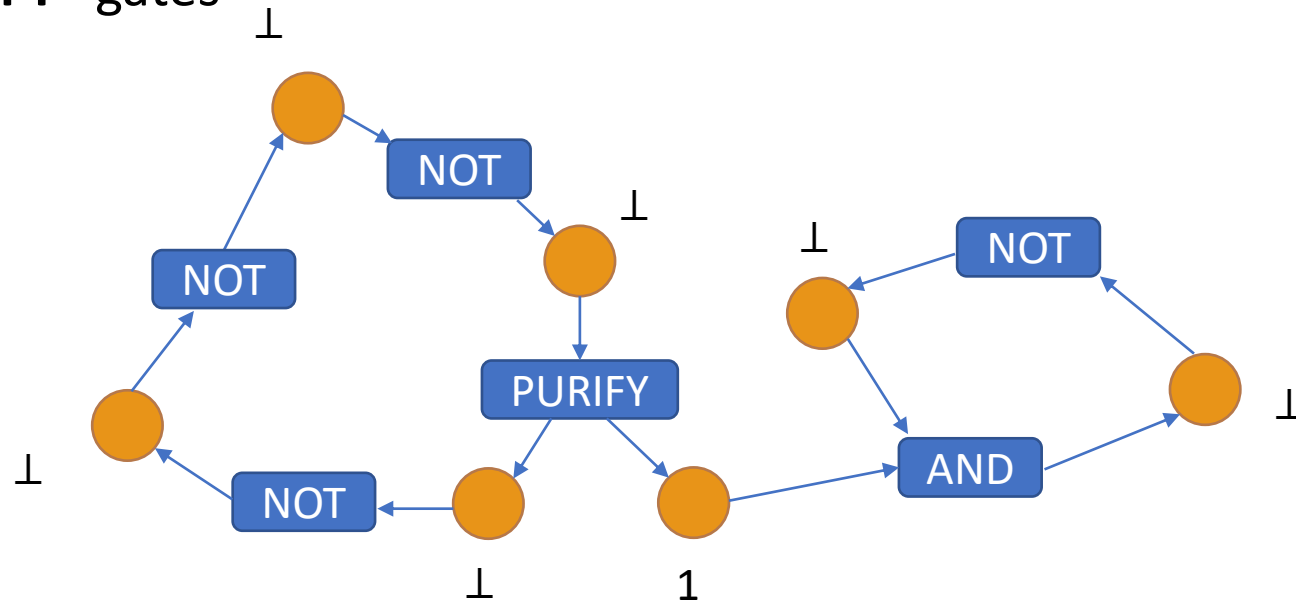
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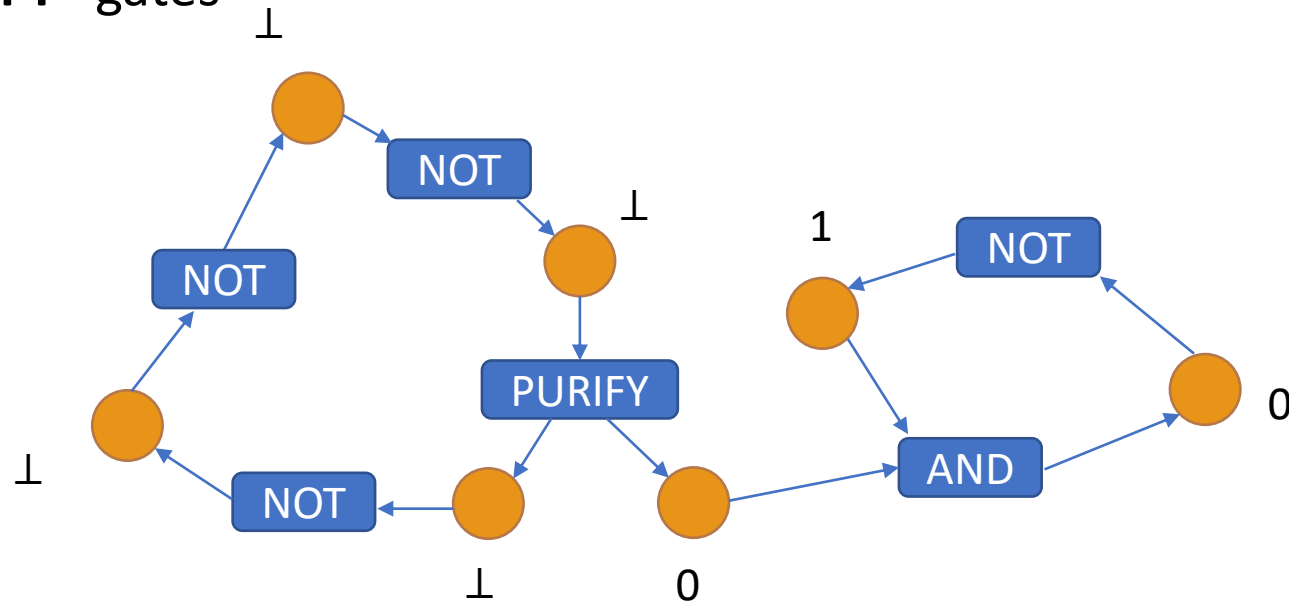
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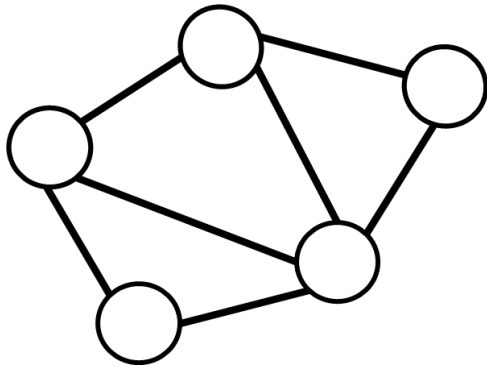
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Stronger hardness results for ε -WSNE in polymatrix

- Polymatrix games:



➤ **PPAD-complete**

~~GENERALIZED-CIRCUIT~~ \leq_p **ε -WSNE-POLYMATRIX**

PURE-CIRCUIT \leq_p **ε -WSNE-POLYMATRIX**

- ✓ $\varepsilon = 1/\exp(N)$ [a]
- ✓ $\varepsilon = 1/\text{poly}(N)$ [b]
- ✓ $\varepsilon = \text{const}$ (of the order 10^{-8}) [c]
 - even for 2-action polymatrix on bipartite graphs
- ✓ $\varepsilon < 1/3$ [d]
 - even for 2-action, degree-3, bipartite graphs

Idea:

- replace each vertex of the Pure-Circuit graph by a player
- The player has 2 actions **zero**, **one** and his payoffs simulate the function of the corresponding gates
- **zero = 0**, **one = 1**, **mix = \perp**

[a] The complexity of computing a Nash equilibrium. Daskalakis, Goldberg, Papadimitriou. 2008

[b] Settling the complexity of computing two-player Nash equilibria. Chen, Deng, Teng. 2009

[c] Inapproximability of Nash Equilibrium. Rubinstein. 2014

[d] Pure-Circuit: Strong Inapproximability for PPAD. Deligkas, Fearnley, Hollender, Melissourgos. 2022

A simple algorithm for $1/3$ -WSNE in 2-action polymatrix

$1/3$ -WSNE algorithm for 2-action polymatrix games [a]:

1. Find a player such that one of its two actions is always a $1/3$ -best-response (no matter what the other players play). Fix the player's strategy to that action, and remove the player from the game.
2. Repeat Step 1 until no such player exists anymore.
3. For the remaining players, have them mix uniformly between their two actions, i.e., have them play $(\frac{1}{2}, \frac{1}{2})$.

→ Can show that this always yields a $1/3$ -WSNE (by a simple direct computation)

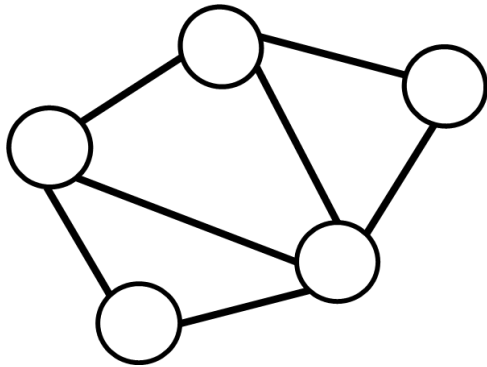
PPAD/P dichotomy at $\varepsilon = 1/3$

❖ **Open problem:** At what ε is there a dichotomy for 3-action polymatrix ε -WSNE? What about more actions?

[a] Pure-Circuit: Strong Inapproximability for PPAD. Deligkas, Fearnley, Hollender, Melissourgos. 2022

Stronger hardness results for ε -NE in polymatrix

- Polymatrix games:



➤ PPAD-complete

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- ✓ $\varepsilon = 1/\text{poly}(N)$ [b]
- ✓ $\varepsilon = \text{const}$ (of the order 10^{-8}) [c]
 - even for 2-action polymatrix on bipartite graphs
- ✓ $\varepsilon < \mathbf{0.088}$ [d]
 - **even for 2-action, degree-3, bipartite graphs**

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[d] Pure-Circuit: Strong Inapproximability for PPAD. Deligkas, Fearnley, Hollender, Melissourgos. 2022

A simple algorithm for $1/5$ -NE in 2-action polymatrix

$1/5$ -NE algorithm for 2-action polymatrix games:

1. Find a player such that one of its two actions is always a **$1/5$ -best-response** (no matter what the other players play). Fix the player's strategy to that action, and remove the player from the game.
2. Repeat Step 1 until no such player exists anymore.
3. For the remaining players, have them mix uniformly between their two actions, i.e., have them play $\left(\frac{1}{2}, \frac{1}{2}\right)$.

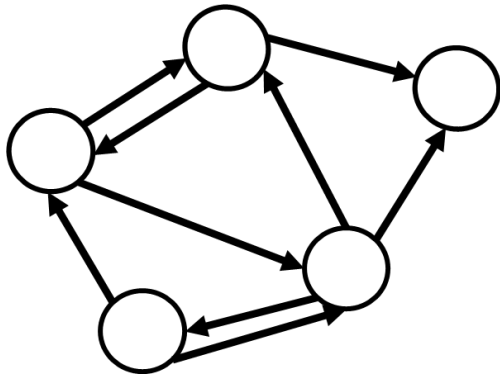
→ Can show that this always yields a **$1/5$ -NE** (by a simple direct computation)

There is a gap in ε : $0.088 - 0.2$

❖ **Open problem:** Can we close this gap?

Tight hardness results for ϵ -WSNE / ϵ -NE in graphical

- Graphical games:



- PPAD-complete

~~GENERALIZED-CIRCUIT \leq_p ϵ -WSNE-GRAPHICAL~~

~~GENERALIZED-CIRCUIT \leq_p ϵ -NE-GRAPHICAL~~

PURE-CIRCUIT \leq_p ϵ -WSNE-GRAPHICAL

PURE-CIRCUIT \leq_p ϵ -NE-GRAPHICAL

- ✓ $\epsilon = 1/\exp(N)$ [a]
- ✓ $\epsilon = 1/\text{poly}(N)$ [b]
- ✓ $\epsilon = \text{const}$ (of the order 10^{-8}) [c]
 - even for 2-action polymatrix on bipartite graphs
- ✓ $\epsilon < 1$ for ϵ -WSNE [d] - Any profile is 1-WSNE
- ✓ $\epsilon < 1/2$ for ϵ -NE [d] - 2-action games: every player $(\frac{1}{2}, \frac{1}{2})$ is a 1/2-NE

PPAD/P dichotomy at

- $\epsilon = 1$ for WSNE
- $\epsilon = 1/2$ for NE

Idea:

- Similar idea to polymatrix – different encoding

❖ **Open problem:** At what ϵ is there a dichotomy for 3-action graphical ϵ -NE? What about more actions?

Discussion

- ❖ **Close the gaps** of approximability-inapproximability
- ❖ Find **new** meaningful classes of instances that admit “**efficient**” algorithms

Thank you!