

The Weihrauch Degree of Finding Nash Equilibria in Multiplayer Games

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Outline

- 1 Introduction
- 2 Game Theory
- 3 Real Number Computability
- 4 Computable Analysis and Weihrauch Reducibility
- 5 Our Results

Introduction

Algorithms to find Nash equilibria have already been investigated if the payoffs in our games are given as integers. However it has not been for real numbers.

We will explore how non-computable the task of finding Nash equilibria is using Weihrauch reducibility.

For one or two player games, a complete classification has already been obtained but we are addressing the situation with multiplayer games.

Nash Equilibrium

A strategy vector $s^* = (s_1^* \dots s_n^*)$ is a *Nash Equilibrium* if for each player $i \in N$ and each strategy $s_i \in S_i$, $u_i(s^*) \geq u_i(s_i, S_i^*)$ is satisfied.

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		A _{II}	B _{II}
Player I	A _I	0,1	1,0
	B _I	1,2	2,3

Figure: Simple Game in Strategic Form

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Computable

A function $f : \subseteq \mathbb{R} \rightarrow \mathbb{R}$ is *computable*, if there is a computable function $F :: \subseteq \Sigma^{\mathbb{N}} \rightarrow \Sigma^{\mathbb{N}}$ such that $F(p)$ is a decimal expansion of $f(x)$ whenever p is a decimal expansion of x .

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Computable (final)

A function $f : \subseteq \mathbb{R} \rightarrow \mathbb{R}$ is *computable*, if there is a computable function F such that $\rho(F(p)) = f(\rho(p))$. Where $\rho(q) = x$ is a sequence $(q_n)_{n \in \mathbb{N}} \in \mathbb{Q}^{\mathbb{N}}$ representing $x \in \mathbb{R}$, if $|x - q_n| < 2^{-n}$ for all $n \in \mathbb{N}$.

Computable Analysis and Weihrauch Reducibility

Represented Spaces

A *represented space* (X, δ) is a set X together with a surjective partial function $\delta : \subseteq \mathbb{N}^{\mathbb{N}} \rightarrow X$.

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Weihrauch Degree

The Weihrauch degrees are the equivalence classes for Weihrauch reductions.

Parallel

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Sequential

The degree f^\diamond represents being allowed to invoke f any finite number of times (not specified in advance), where later queries can be computed from previous answers.

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A multivalued function *Nash* maps finite games in strategic form to some Nash equilibrium.

Our Results

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All-or-Unique Choice

For a represented space $X = \{0, 1\}^{\mathbb{N}}$, denote a multivalued function $\text{AoUC}_{[0,1]} : \subseteq A(\mathbf{X}) \rightrightarrows \mathbf{X}$ via $\{A \in A((X) \mid |A| = 1\} \cup \{X\}$

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BRoot

$\text{BRoot} \subseteq: \mathbb{R}[X] \rightrightarrows [0, 1]$ map real polynomials to a root in $[0, 1]$, provided there is one.

Main Theorem

$$\text{AoUC}_{[0,1]}^* \leq_w \text{Nash} \leq_w \text{AoUC}_{[0,1]}^\diamond$$

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Theorem

$$\text{AoUC}_{[0,1]}^* \equiv_w \text{BRoot}^*$$

Corollary

Let $f : \mathbf{X} \rightarrow \mathbf{Y}$ be a function where \mathbf{Y} is computably admissible. Then if $f \leq_W \text{Nash}$ then f is already computable.

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Corollary

Nash is Monte Carlo computable and we can compute a positive lower bound for the success chance from the dimensions of the game.

Thank You
Any Questions?