
Energy and Mean-payoff Games

Algorithms and Imperfect Information

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Joint work with

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Gasics Workshop

RWTH Aachen

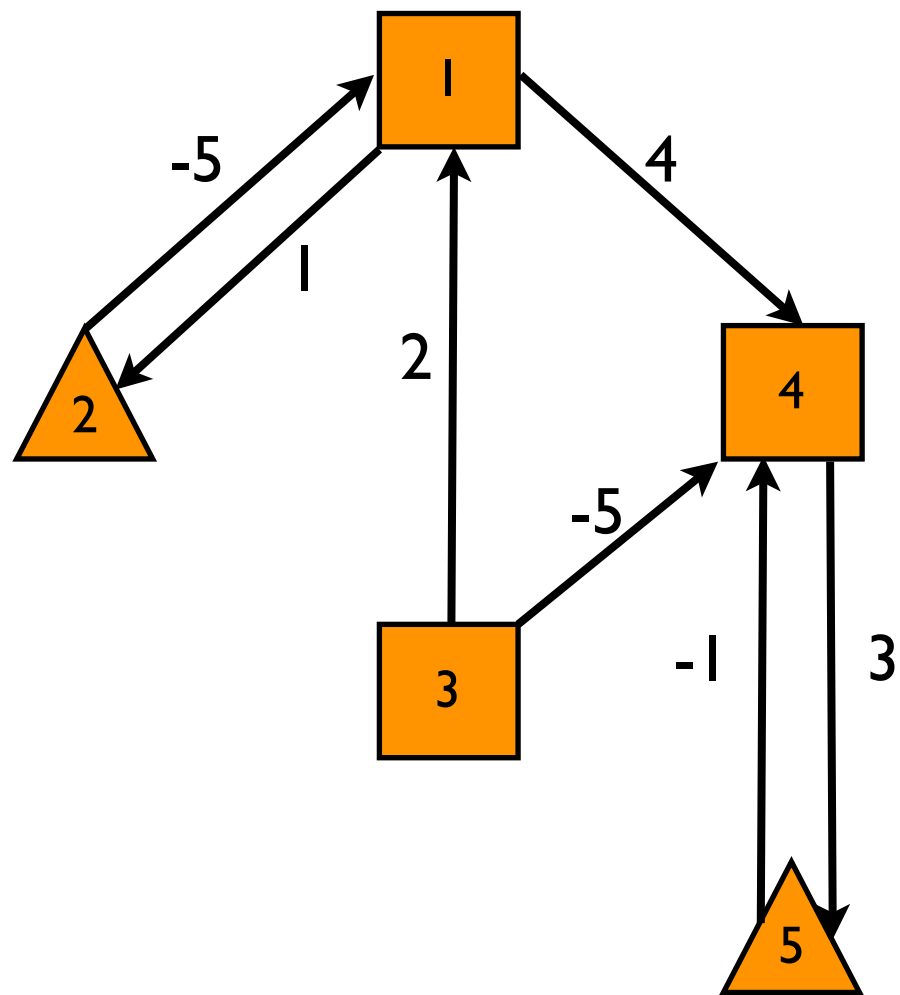
October 22nd and 23rd, 2009

Plan of the talk

- Mean-payoff games and energy games
- An algorithm for solving energy games
- Energy games with imperfect information

Mean-payoff games and energy games

Mean-payoff Games



 : positions of **maximizer**

 : positions of **minimizer**

Edges are labelled with rewards

(1,4) (4,5) (5,4) ... (4,5) (5,4) ...
 4 3 -1 3 -1 ...

$$= \mathbf{Lim\ Sup}_{n \rightarrow +\infty} \sum_{i=0, i=n} r_i / n = 1.$$

$$= \mathbf{MP}((1,4) (4,5) (5,4) \dots (4,5) (5,4) \dots)$$

Mean-payoff Games

Strategies for Maximizer

π : Pos*. PosMax \rightarrow edge.

Memoryless: π : PosMax \rightarrow edge.

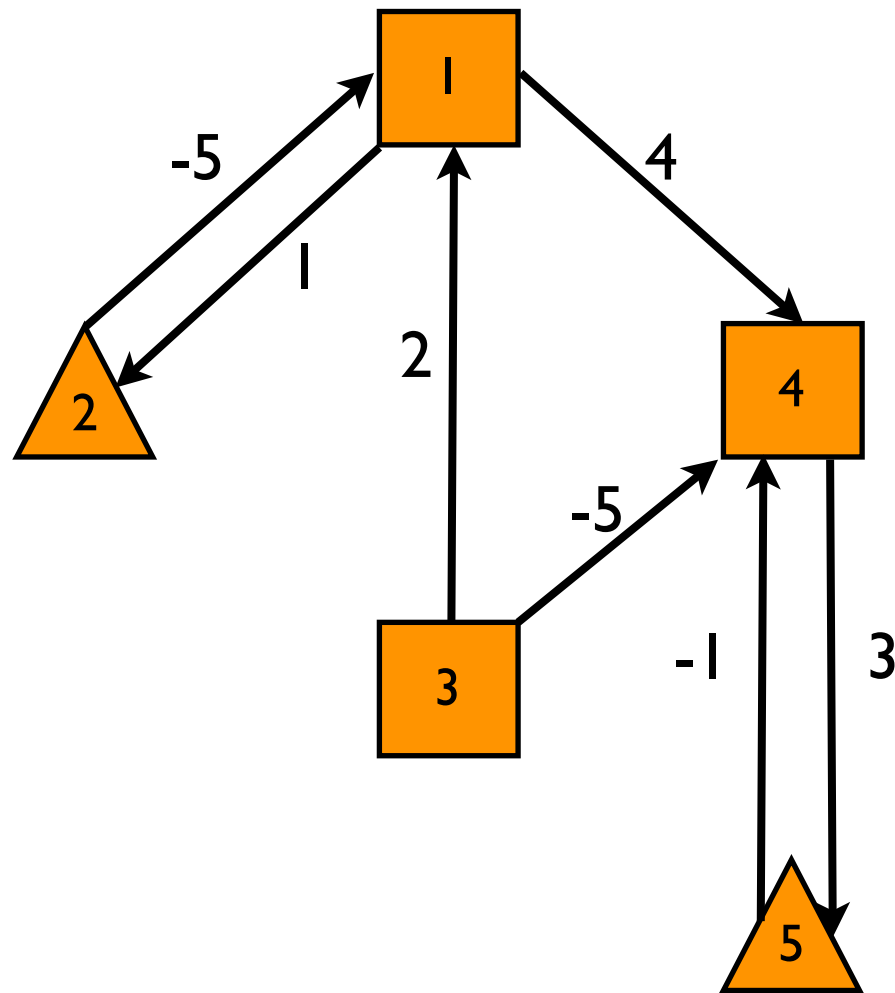
Π =strategies of Maximizer,
 Π_m =memoryless strategies.

Strategies for Minimizer

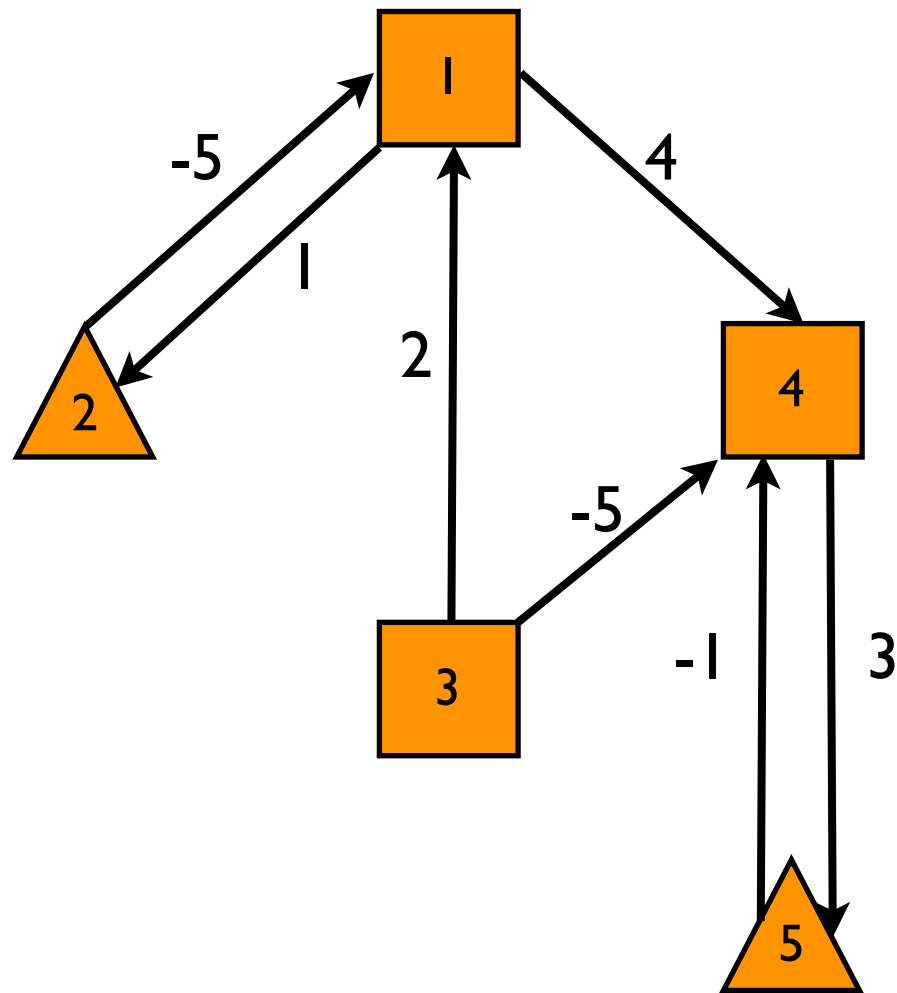
σ : Pos*. PosMin \rightarrow edge.

Memoryless: σ : PosMin \rightarrow edge.

Σ =strategies of Minimizer,
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Mean-payoff Games



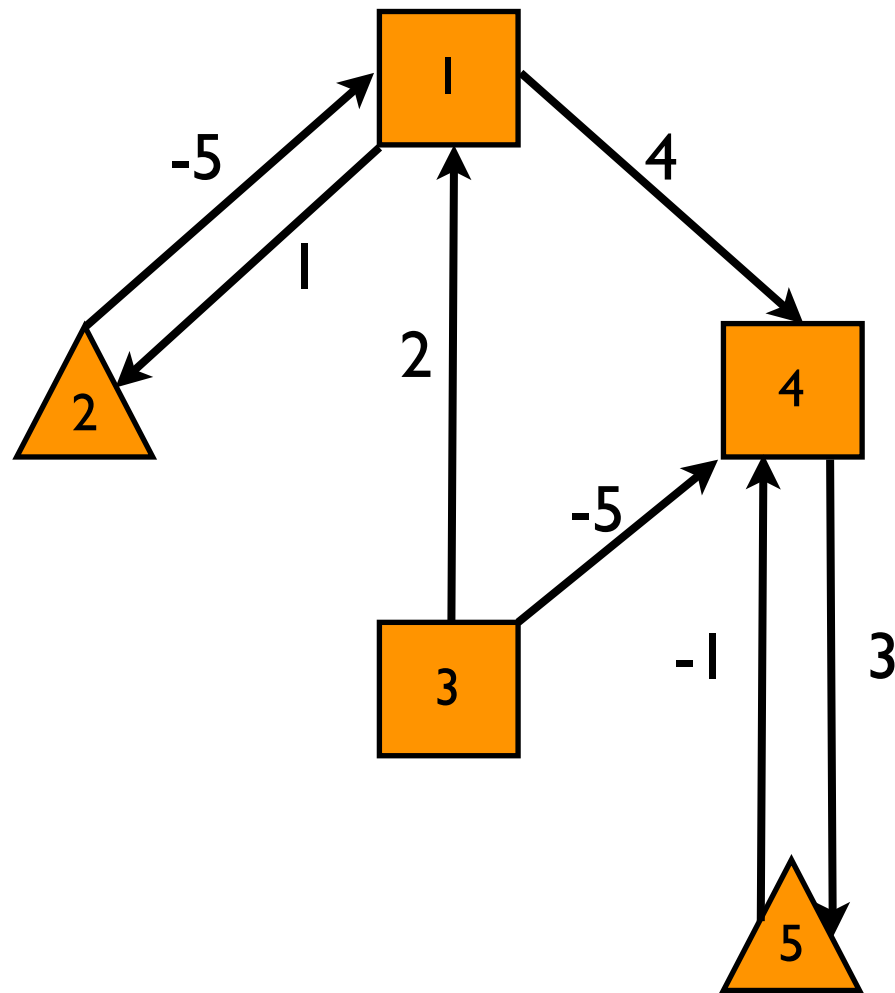
Outcome(\mathbf{s}, π, σ) = infinite sequence of edges when players play π and σ from \mathbf{s} .

The value of the game in \mathbf{s} under π and σ is

MP(**Outcome**(\mathbf{s}, π, σ)).

The decision problem for mean-payoff games asks given an initial state \mathbf{s} if Maximizer has **a strategy** to ensure a mean-payoff greater or equal to a integer value v from \mathbf{s} no matter what Minimizer plays.

Mean-payoff Games



Theorem (Memoryless determinacy)[EM79]

All following expressions are equal:

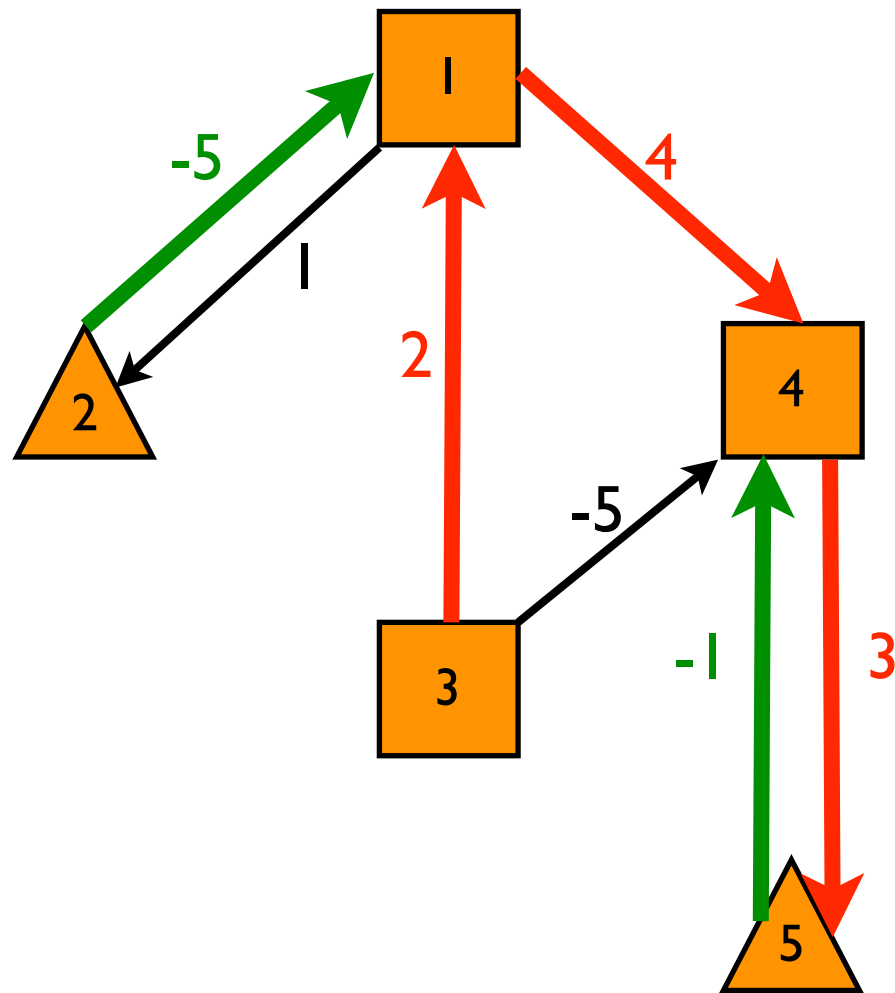
$$\mathbf{Sup}_{\pi \in \Pi} \mathbf{Inf}_{\sigma \in \Sigma} \mathbf{MP}(\mathbf{Outcome}(s, \pi, \sigma))$$

$$= \mathbf{Inf}_{\sigma \in \Sigma} \mathbf{Sup}_{\pi \in \Pi} \mathbf{MP}(\mathbf{Outcome}(s, \pi, \sigma))$$

$$= \mathbf{Sup}_{\pi \in \Pi_m} \mathbf{Inf}_{\sigma \in \Sigma_m} \mathbf{MP}(\mathbf{Outcome}(s, \pi, \sigma))$$

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Mean-payoff Games



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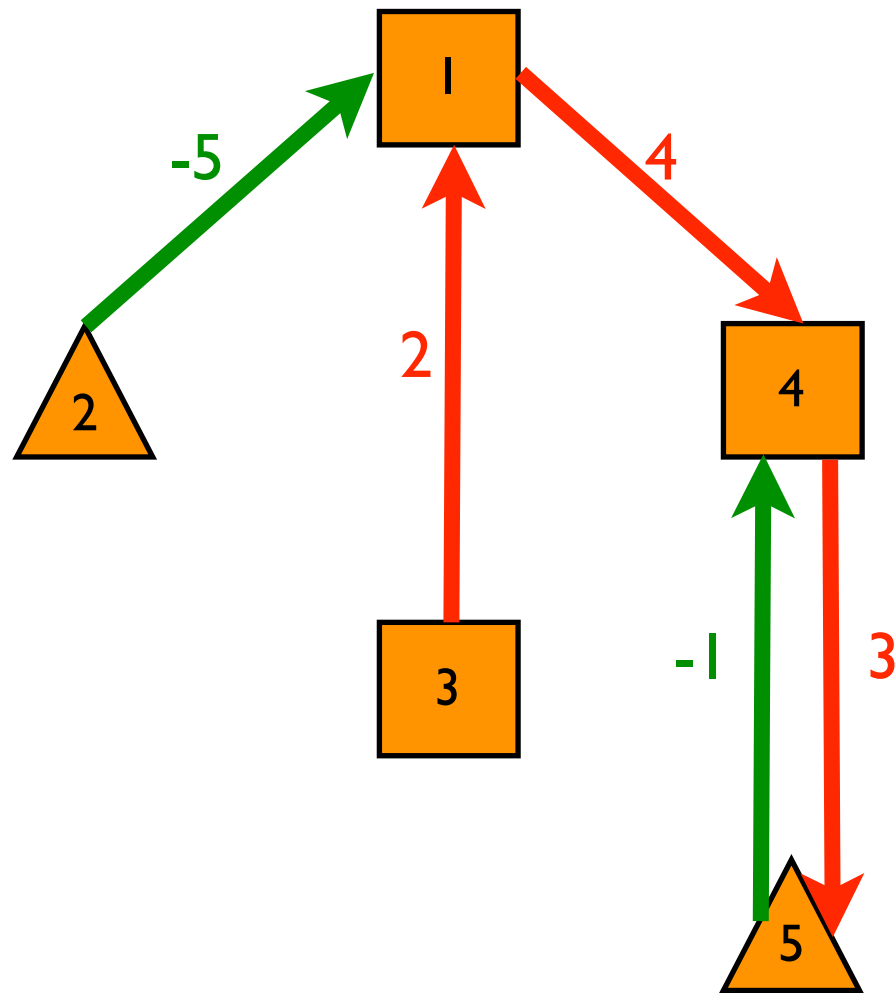
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Mean-payoff Games



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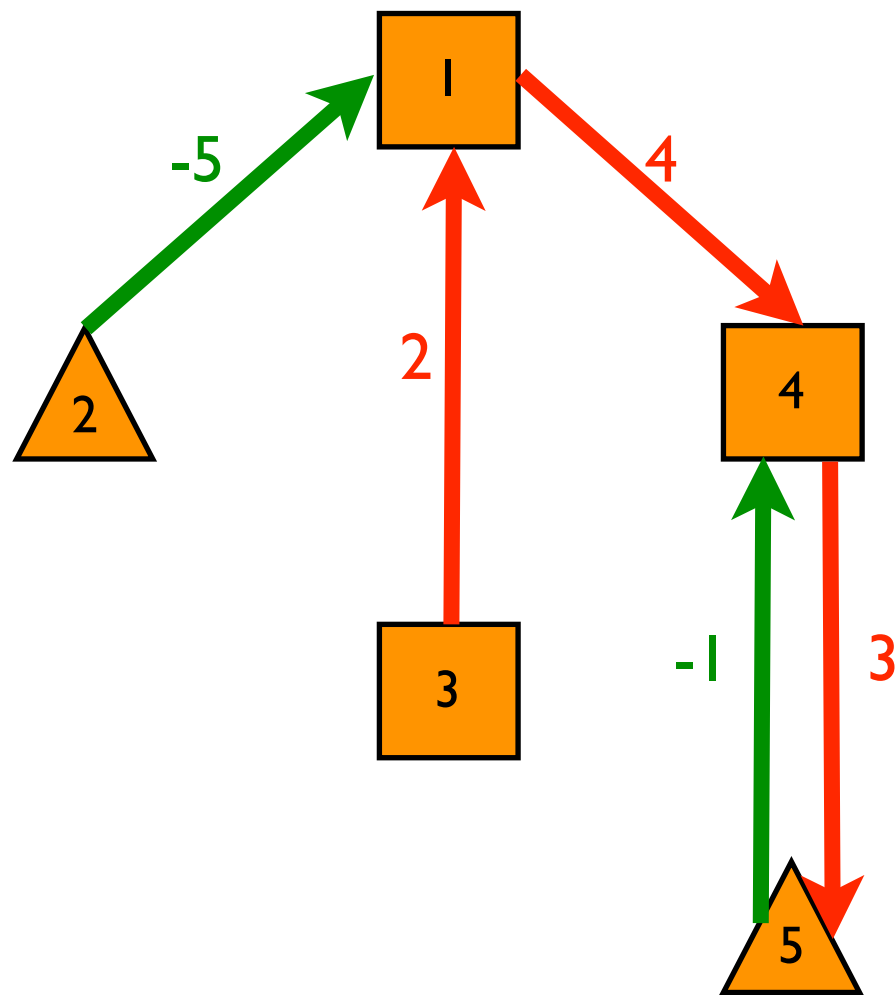
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Mean-payoff Games



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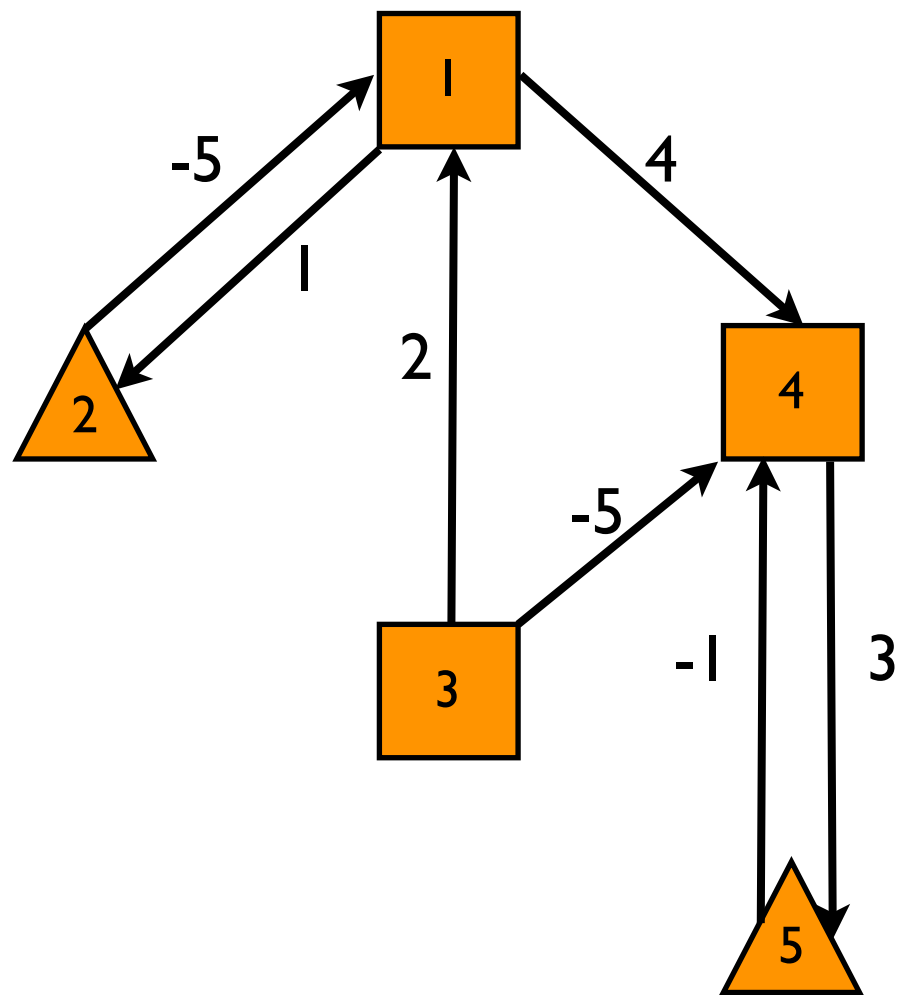
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All states have value 1 !

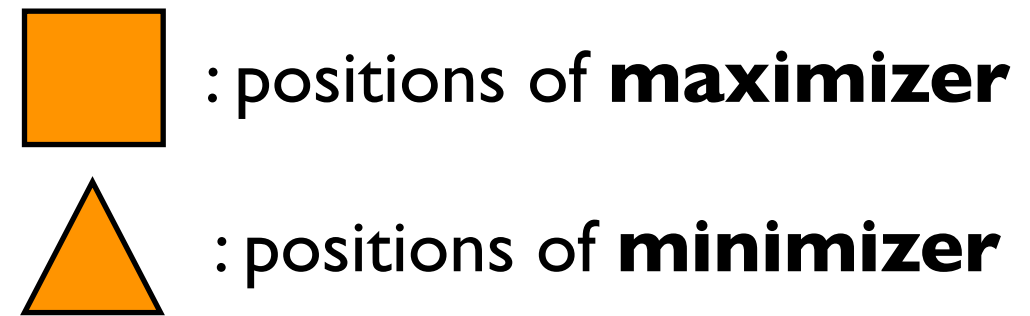
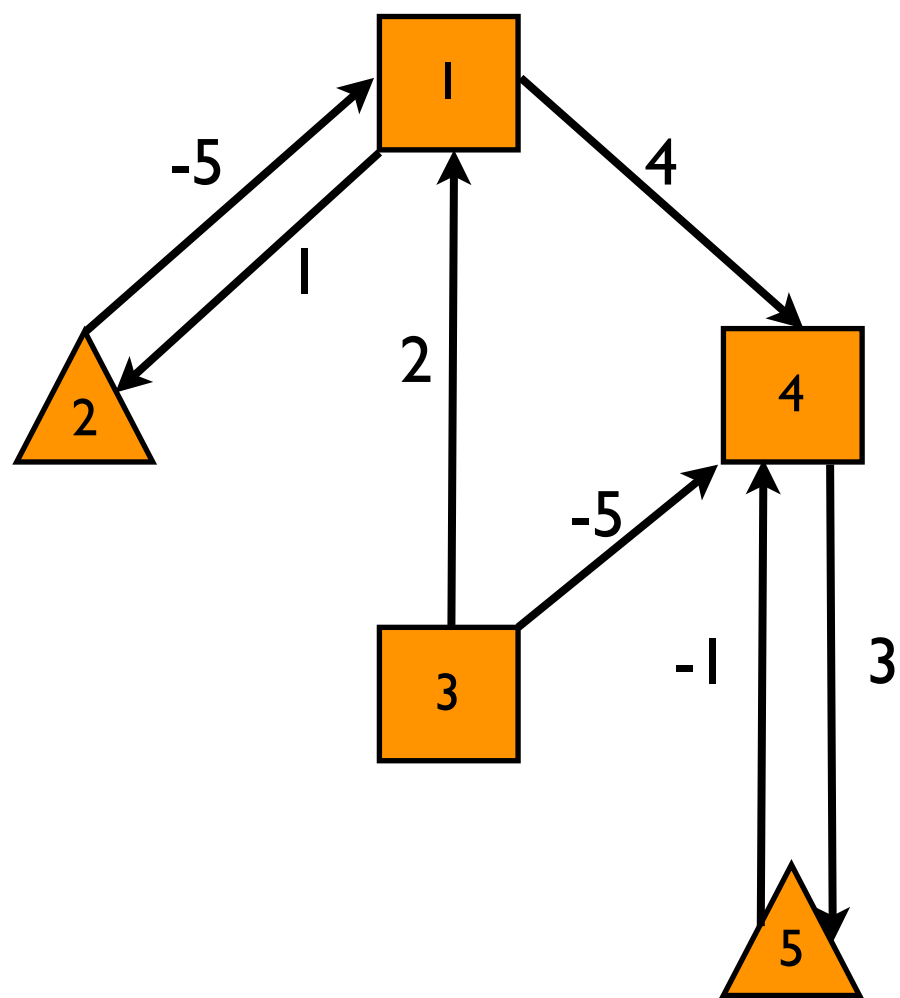
Mean-payoff Games



In $NP_{nc}NP$

The decision problem for mean-payoff games asks given an initial state s if Maximizer has **a strategy** to ensure a mean-payoff greater or equal to a integer value v from s no matter what Minimizer plays.

Energy Games [CdAHS03,BFLM08]



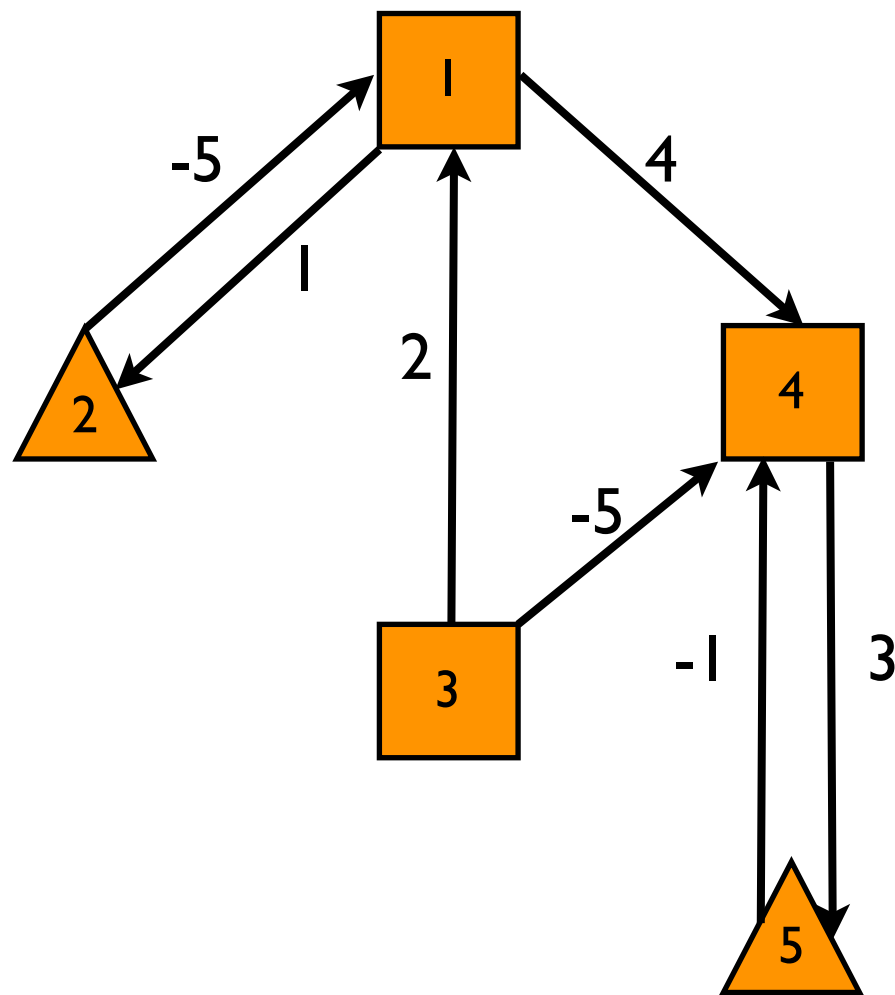
Edges are labelled with energy consumptions or energy gains

Initial energy level : **7**

Play : (1,2) (2,1) (1,4) (4,5) (5,4) (4,5) (5,4) ...

EL : **7** 8 3 7 10 9 10 9 ...

Energy Games

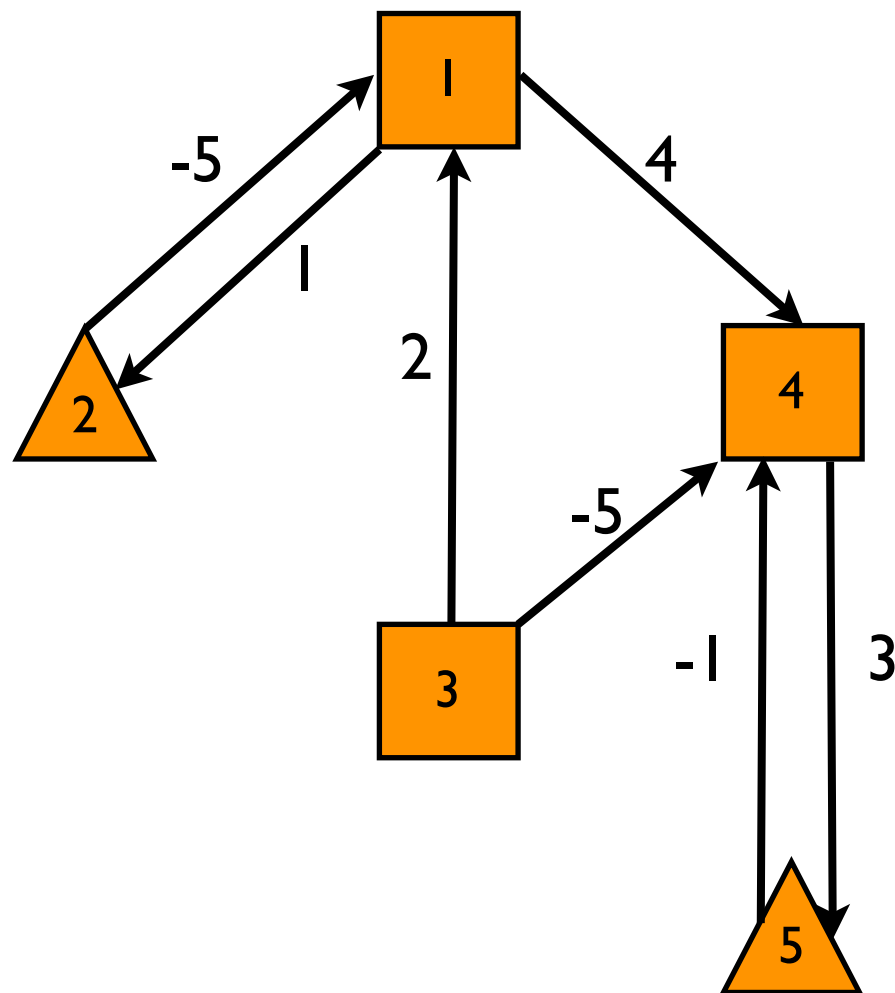


The **decision problem for energy games** asks given an initial state s if there exist

1) an **initial energy level**

2) and π **for Maximizer** to maintain a positive energy level at all time no matter what Minimizer plays.

Energy Games



Thm [BFLM08] (Memoryless determinacy)

All following expressions are equivalent:

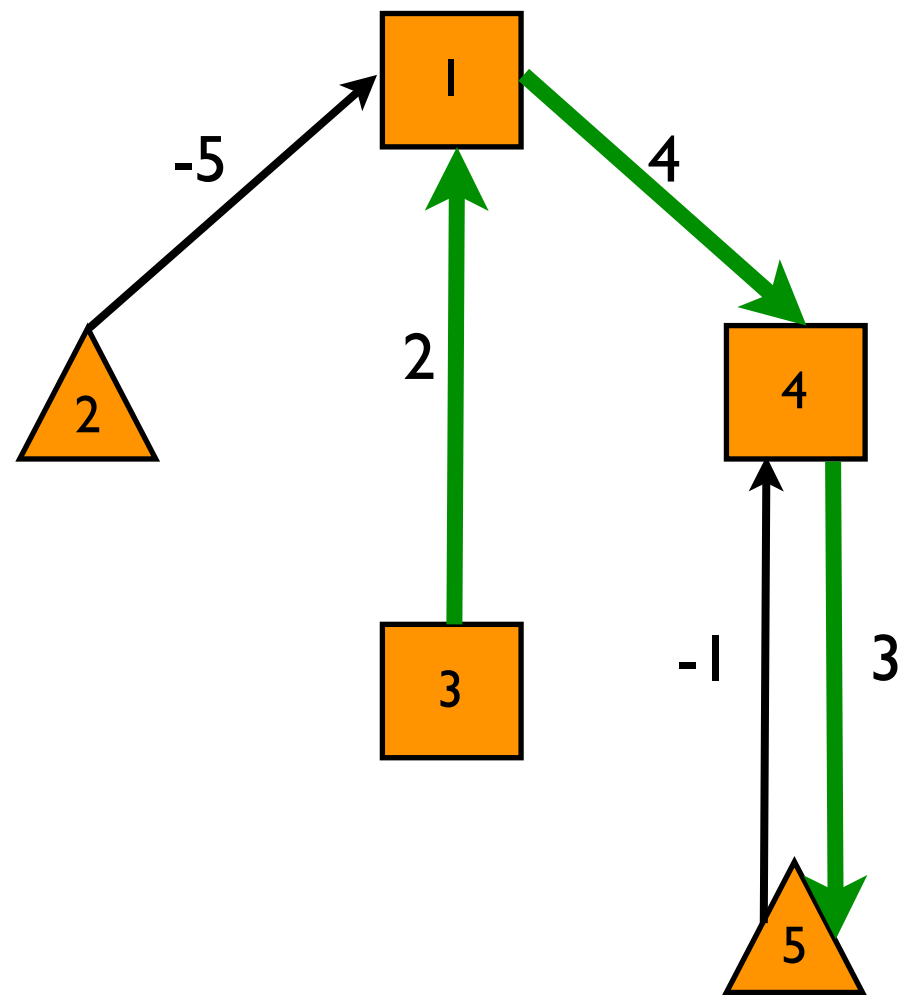
$$\exists \mathbf{I} \exists \pi \in \Pi \forall \sigma \in \Sigma \forall i \geq 0 \mathbf{EL}(\mathbf{I}, \text{Outcome}(s, \pi, \sigma)(0..i)) \geq 0$$

$$\text{iff } \exists \mathbf{I} \forall \sigma \in \Sigma \exists \pi \in \Pi \forall i \geq 0 \mathbf{EL}(\mathbf{I}, \text{Outcome}(s, \pi, \sigma)(0..i)) \geq 0$$

$$\text{iff } \exists \mathbf{I} \exists \pi \in \Pi_m \forall \sigma \in \Sigma_m \forall i \geq 0 \mathbf{EL}(\mathbf{I}, \text{Outcome}(s, \pi, \sigma)(0..i)) \geq 0$$

$$\text{iff } \exists \mathbf{I} \forall \sigma \in \Sigma_m \exists \pi \in \Pi_m \forall i \geq 0 \mathbf{EL}(\mathbf{I}, \text{Outcome}(s, \pi, \sigma)(0..i)) \geq 0$$

Mean-payoff Games and Energy Games



Thm. The decision problem for **MPG** and the decision problem for **EG** are **log-space equivalent**.

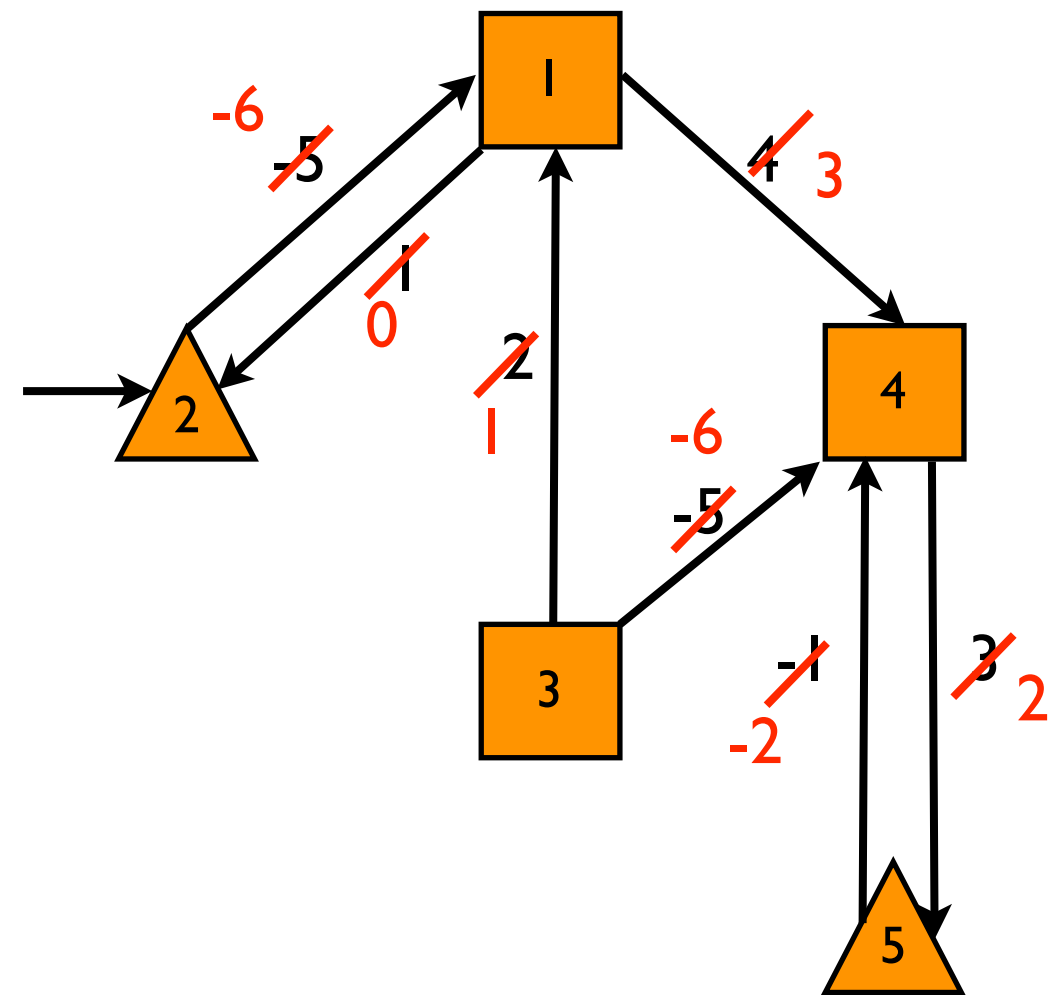
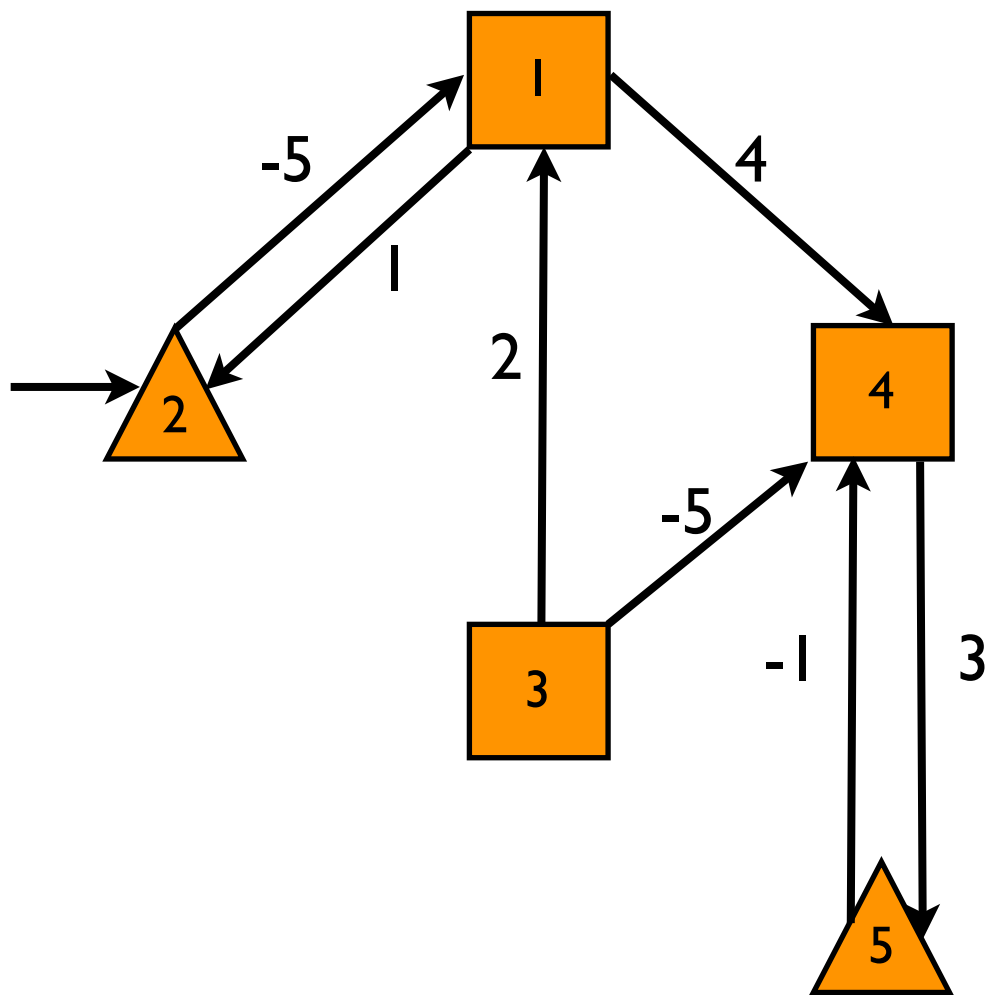
Why ?

Lemma. For all MPG G , for all value v , for all memoryless π of Maximizer, π secures at least v iff all the reachable cycles in $G(\pi)$ have mean value at least v .

Lemma. For all ENG G , for all memoryless π of Maximizer, π allows to maintain a positive energy level from s iff all the reachable cycles in $G(\pi)$ from s have positive value.

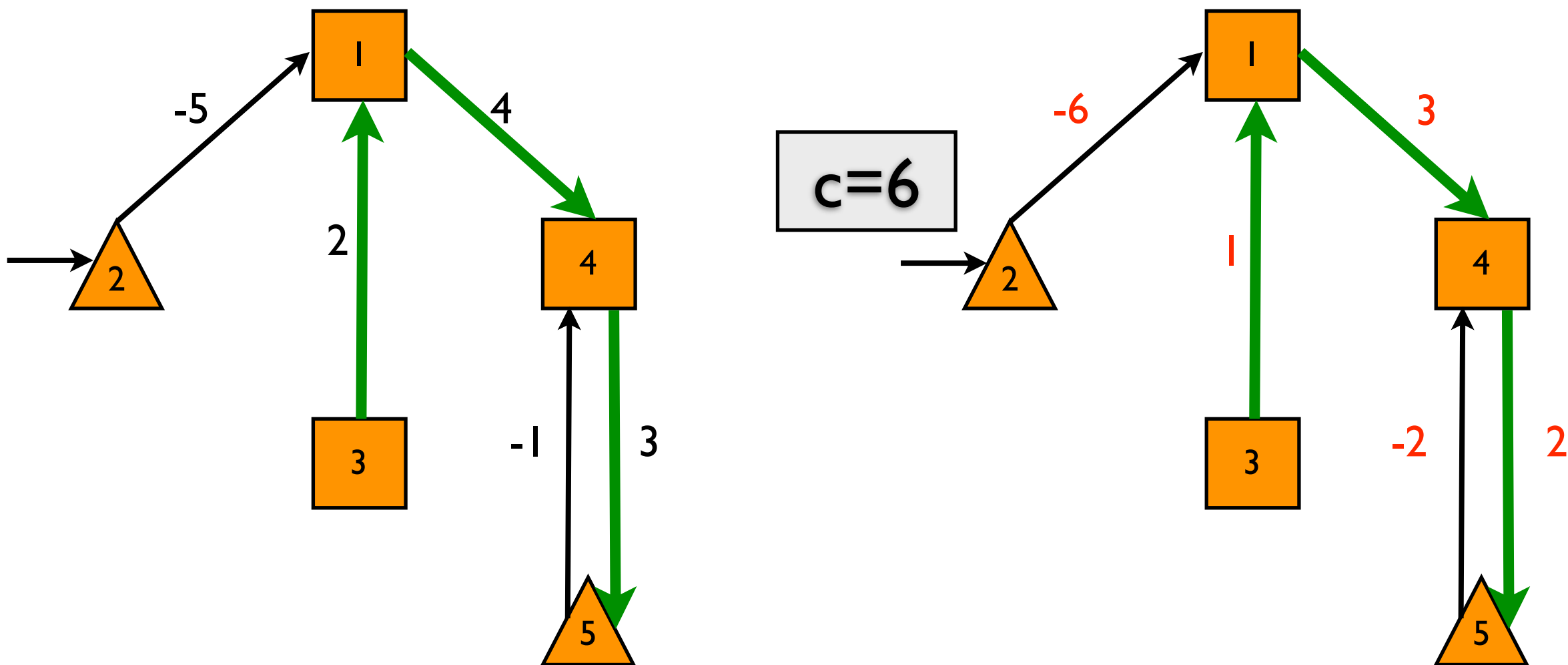
Thm. Maximizer has π in G for value at least v in MPG iff Maximizer has a winning strategy in the ENG $G-v$.

Mean-payoff Games and Energy Games



Maximizer ensure value 1 in MPG **iff** Maximizer win EG G-1.

Mean-payoff Games and Energy Games



Maximizer ensure value 1 in MPG **iff** Maximizer win EG $G-1$.

An algorithm for solving energy games

Complexities

W is the maximal absolute weight in G	Mean-payoff games	Energy games
Decision problem	$O(E \cdot V^2 \cdot W)$ [ZP96]	
Strategy synthesis	$O(E \cdot V^3 \cdot W \cdot \log(E/V))$ [ZP96]	

More results in the paper...

Algorithmic complexities

W is the maximal absolute weight in G	Mean-payoff games	Energy games
Decision problem	$O(E \cdot V \cdot W)$ (this paper) $O(E \cdot V^2 \cdot W)$ [ZP96]	$O(E \cdot V \cdot W)$ (this paper)
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Algorithmic complexities

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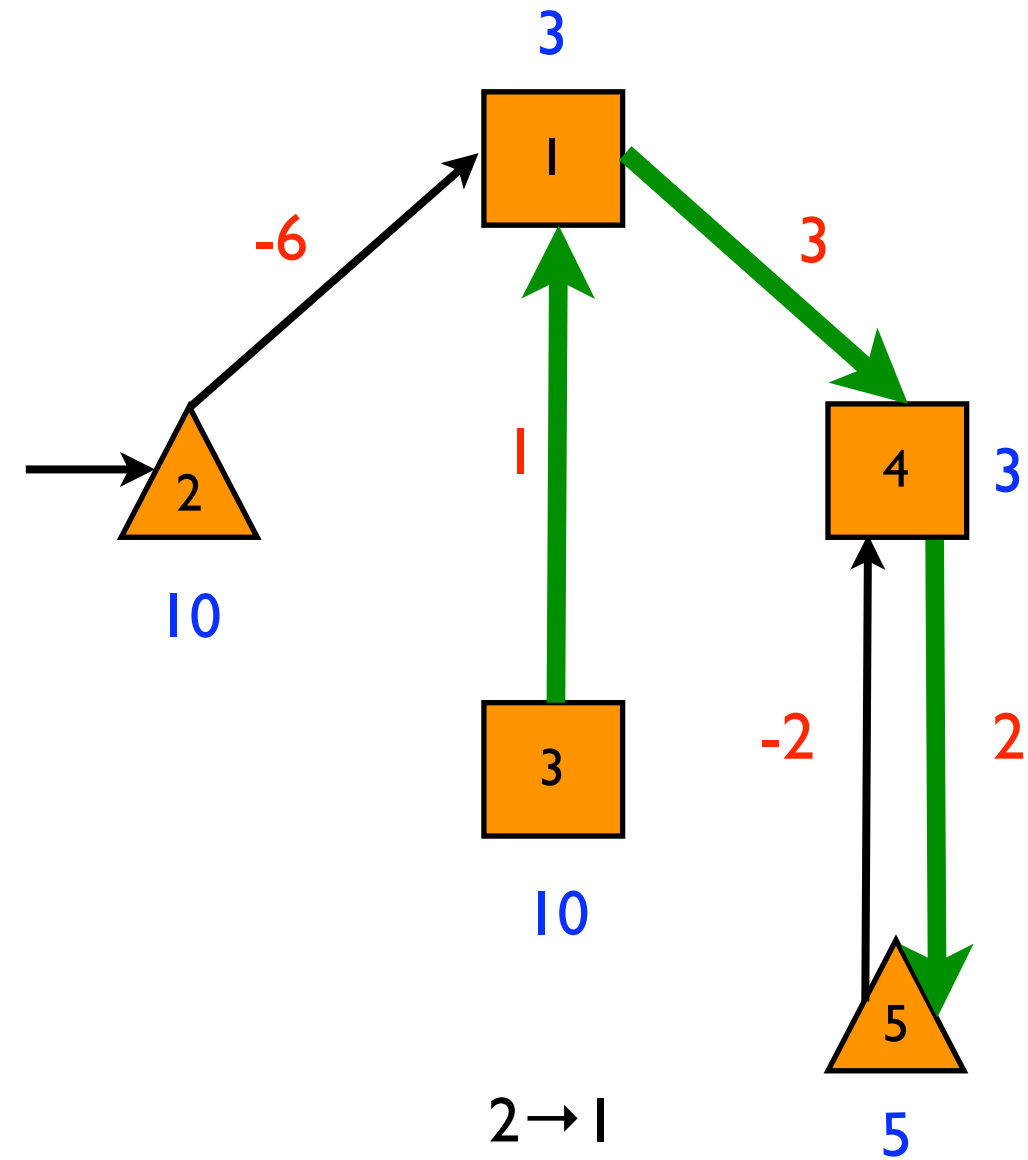
	Mean-payoff games	Energy games
Decision problem	$O(E \cdot V \cdot W)$ (this paper) $O(E \cdot V^2 \cdot W)$ [ZP96]	$O(E \cdot V \cdot W)$ (this paper) $O(E \cdot V \cdot W \cdot \log(V))$ [ZP96]
Strategy synthesis	$O(E \cdot V \cdot W)$ (this paper) $O(E \cdot V \cdot W \cdot \log(E/V))$ [ZP96]	$O(E \cdot V \cdot W)$ (this paper)

All are pseudo-polynomial algorithms

More results in the paper...

Solving Energy Games

Lemma. For all memoryless π of Maximizer,
 π allows to maintain a positive energy level
iff
 all the cycles in $G(\pi)$ have positive value.



$$2 \rightarrow 1$$

$$10 \geq 3 - (-6) = 9, \text{ OK}$$

$$5 \rightarrow 4$$

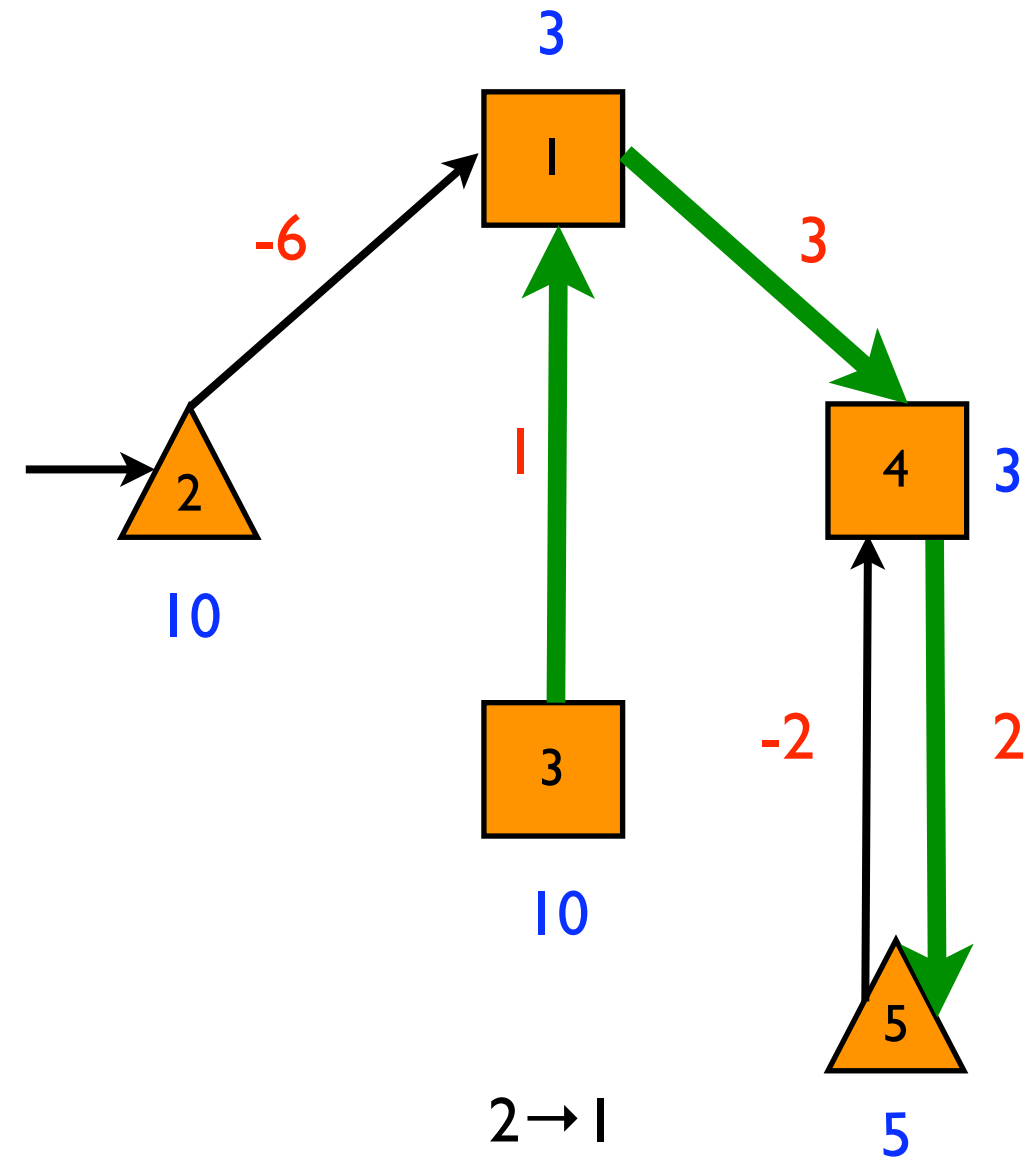
$$5 \geq 3 - (-2) = 5, \text{ OK}$$

Solving Energy Games

Lemma. For all memoryless π of Maximizer,
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When does $G(\pi)$ have only positive cycles ?

$f:V \rightarrow \mathbb{N}$ is **energy progress measure**
iff for all $(v,v') \in E$: $f(v) \geq f(v') - w(v,v')$



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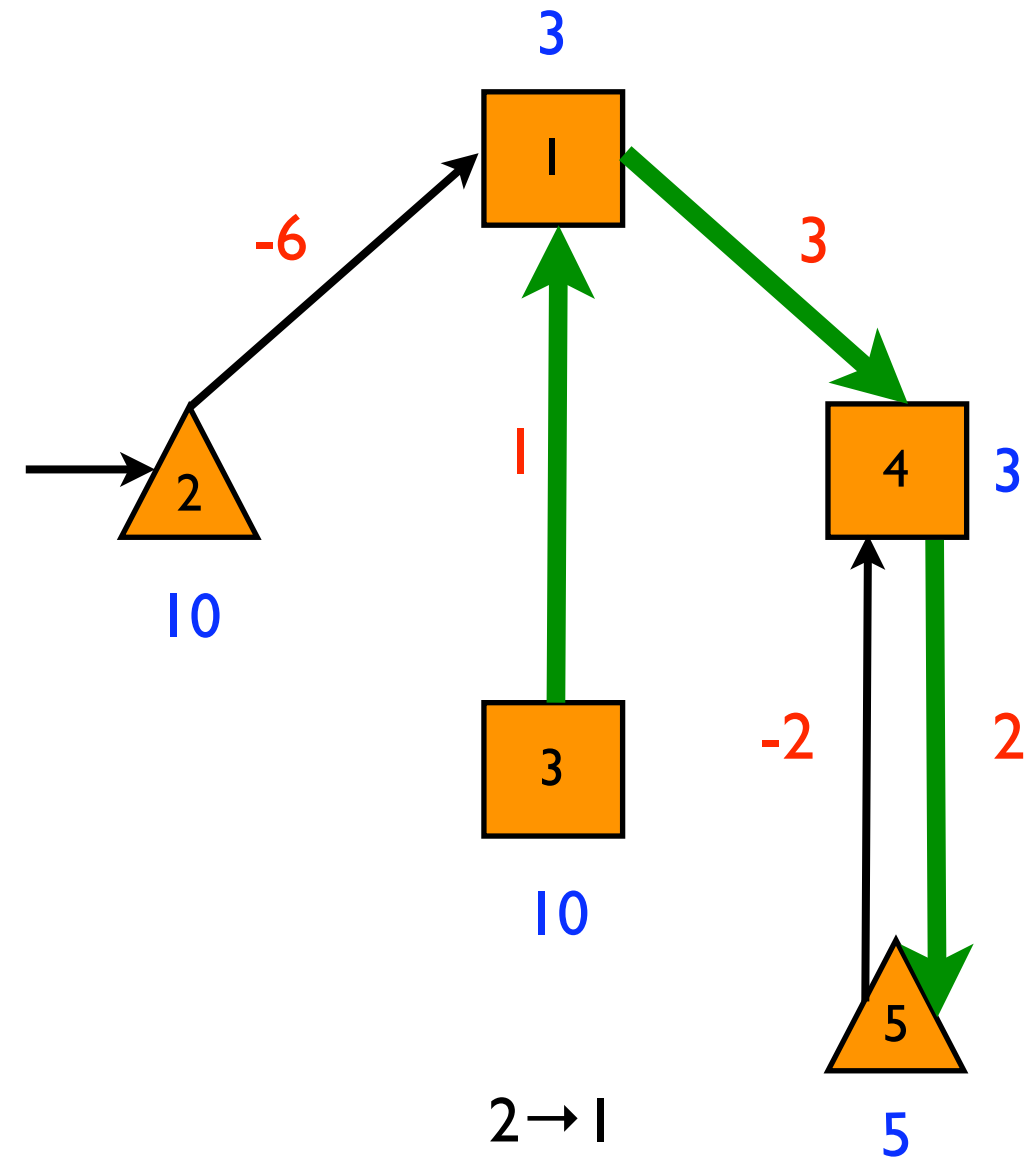
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Theorem. $G(\pi)$ has only positive cycles
iff
 there exists an energy progress measure for
 $G(\pi)$.

The codomain of f can be bounded by

$$M_G = \sum_{v \in V} \max (\{0\} \cup \{ -w(v,v') \mid (v,v') \in E \})$$



$$2 \rightarrow 1$$

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$$5 \geq 3 - (-2) = 5, \text{ OK}$$

How to synthesize energy progress measures ?

From graphs to games.

Let G be a weighted game graph. Let \mathcal{F} the set of functions $f : V \rightarrow M_{GU}\{T\}$.

$f \in \mathcal{F}$ is a **game energy progress measure** iff

-if v belongs to Maximizer: $f(v) \geq f(v') - w(v,v')$ for **some** $(v,v') \in E$;

-if v belongs to Minimizer: $f(v) \geq f(v') - w(v,v')$ for **all** $(v,v') \in E$.

Let us consider state 3 which belongs to Maximizer.

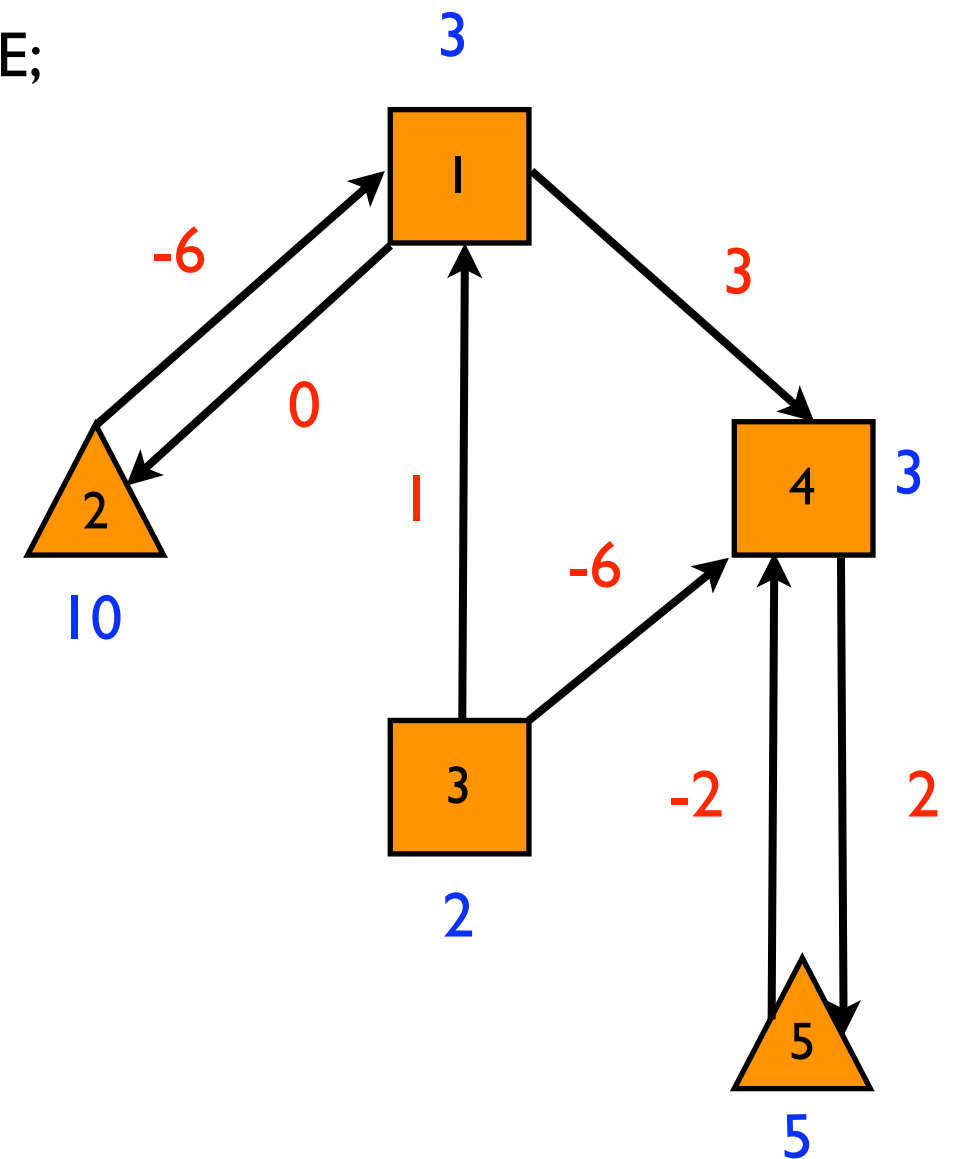
$3 \rightarrow 4$

$2 \geq 3 - (-6) = 9$, **KO**

$3 \rightarrow 1$

$2 \geq 3 - 1 = 2$, **OK**

\Rightarrow **OK for state 3.**



How to synthesize energy progress measures ?

$f_1 \sqsubseteq f_2$ when $f_1(v) \leq f_2(v)$ for all $v \in V$.

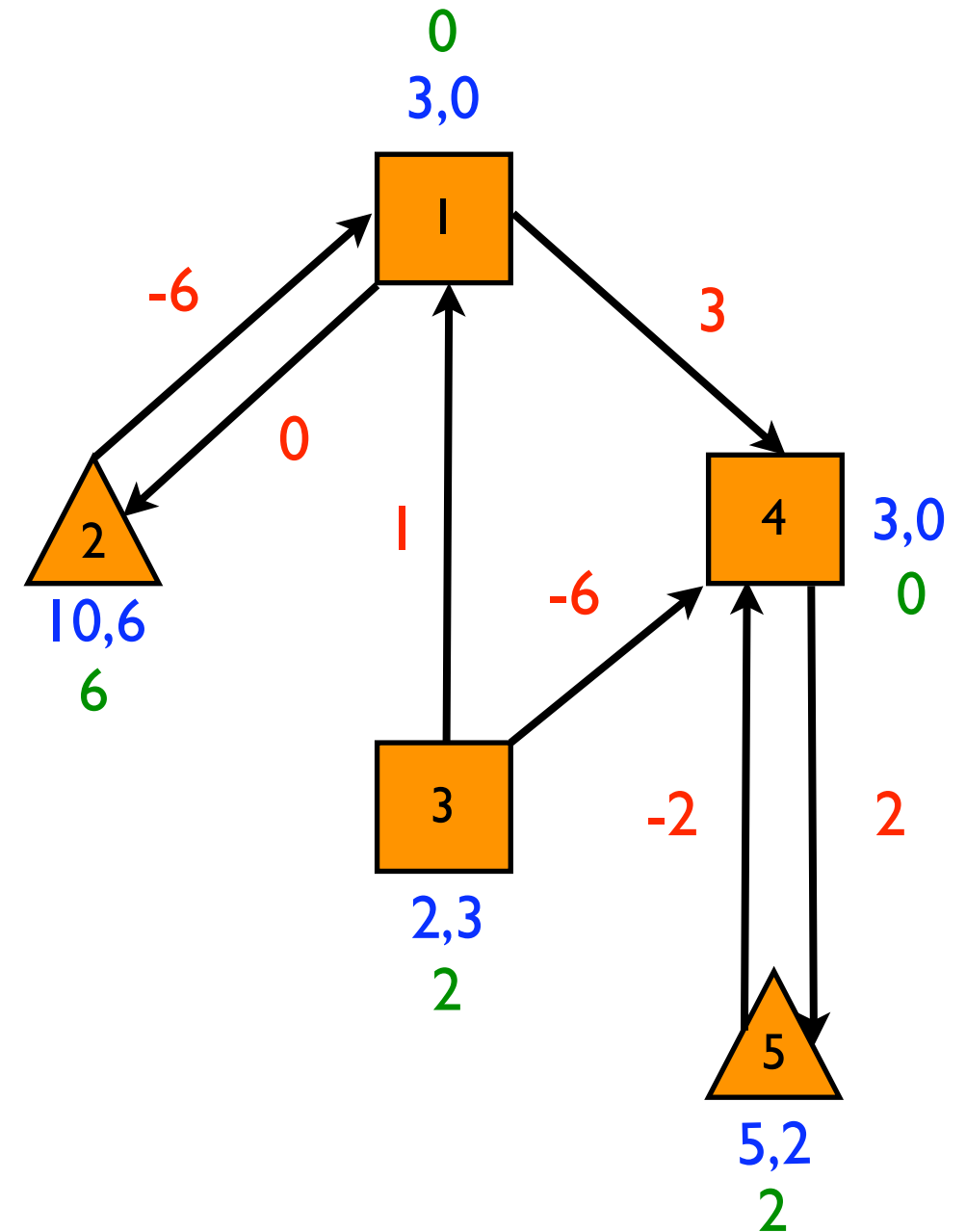
$(\mathcal{F}, \sqsubseteq)$ is a cpo.

Let $f_1, f_2: V \rightarrow M_{GU}\{T\}$,

$\mathbf{min}\{f_1, f_2\} : v \in V \rightarrow \mathbf{min}(f_1(v), f_2(v))$.

$\mathbf{min}\{f_1, f_2\} = \sqcap \{f_1, f_2\}$ (glb for \sqsubseteq).

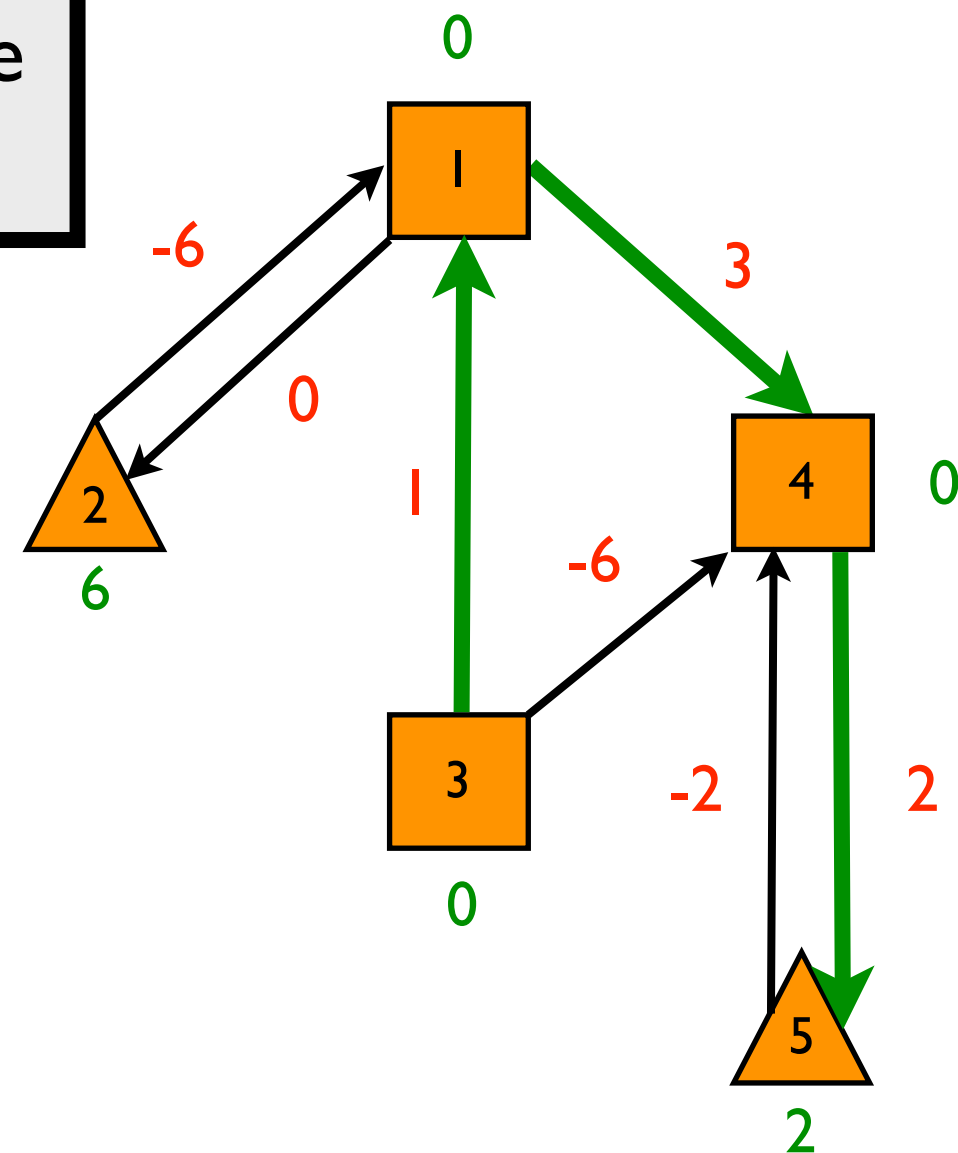
Lemma. If f_1 and f_2 are game progress measures, then $\mathbf{min}\{f_1, f_2\}$ is also a game progress measure.



How to synthesize energy progress measures ?

Thm. Let $F \subseteq \mathcal{F}$ be the progress measures of G .

- 1) $\sqcap F$ is smallest game progress measure.
- 2) The set $\{ v \mid \sqcap F(v) < T \}$ is the set of vertices from which Maximizer has a strategy to ensure positive energy level at all time.

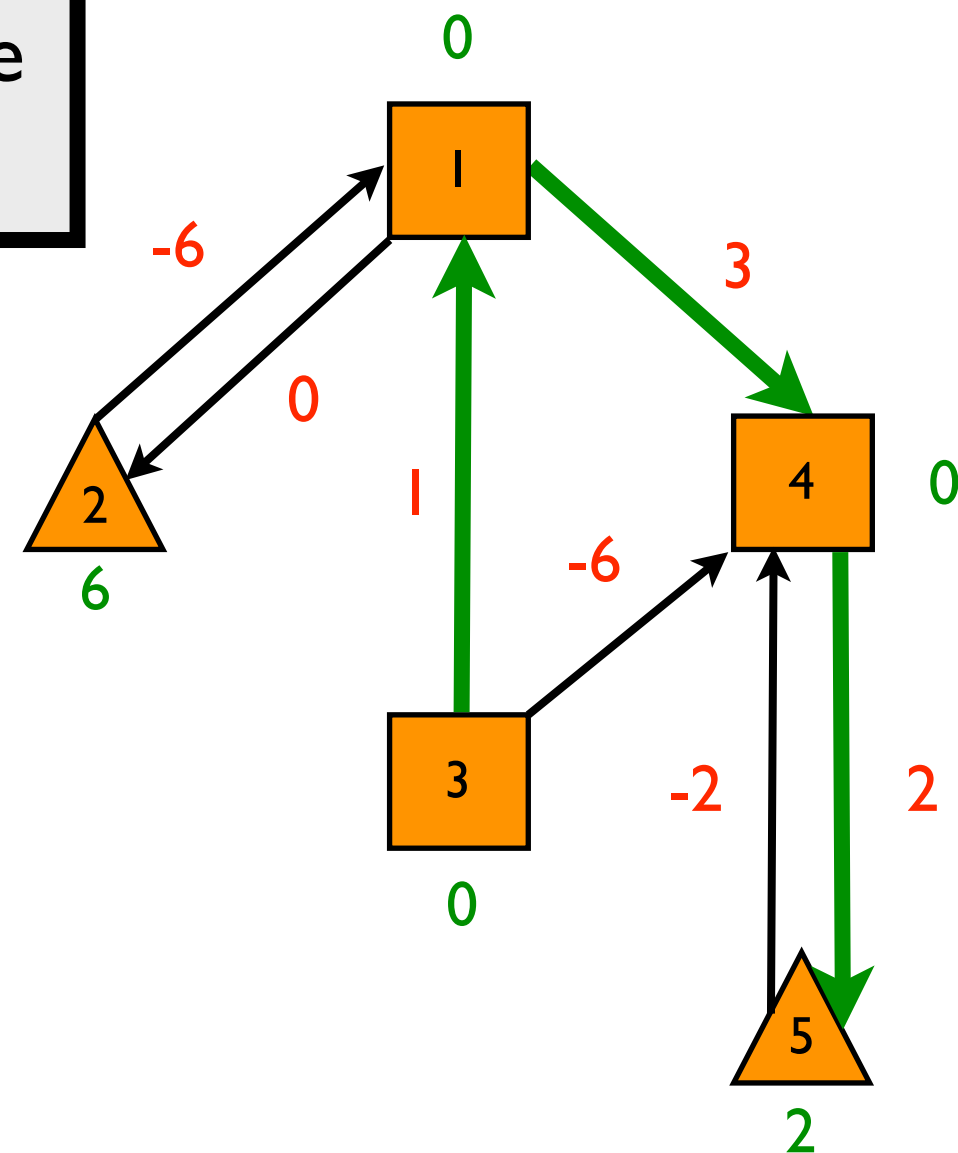


How to synthesize energy progress measures ?

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- 1) $\sqcap F$ is smallest game progress measure.
- 2) The set $\{ v \mid \sqcap F(v) < T \}$ is the set of vertices from which Maximizer has a strategy to ensure positive energy level at all time.

$\sqcap F(v)$ is the minimal credit needed by Maximizer to win from v .



How to synthesize energy progress measures ?

Theorem. Let $F \subseteq \mathcal{F}$, $\sqcap F$ is lfp $\delta : \mathcal{F} \rightarrow \mathcal{F}$:

- if v of **Maximizer**: $\delta(f)(v) = \min \{ f(v') - w(v, v') \mid (v, v') \in E \}$
- if v of **Minimizer**: $\delta(f)(v) = \max \{ f(v') - w(v, v') \mid (v, v') \in E \}$

Remember:

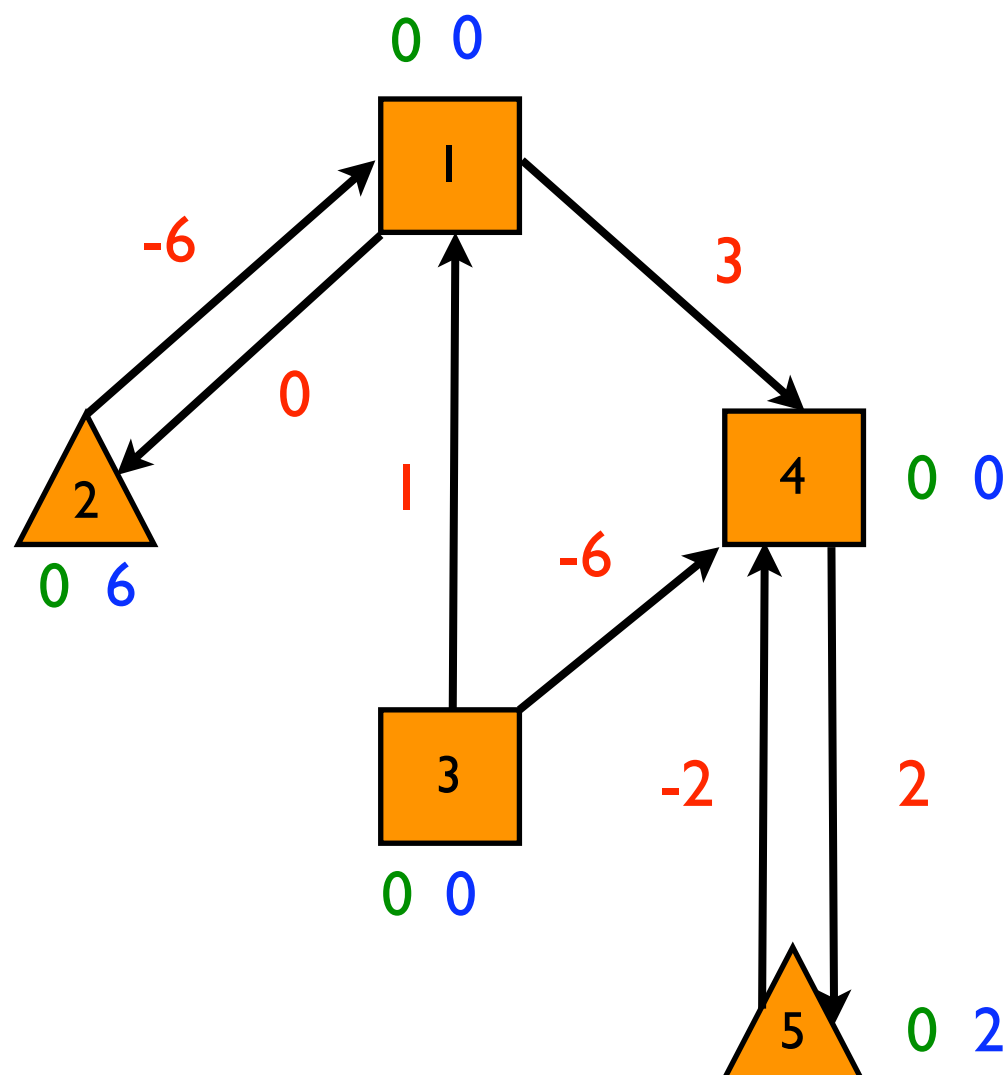
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How to synthesize energy progress measures ?

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This least fixed point can be computed by successive approximation from $f_0 = (0, 0, 0, 0, 0)$.

$(0, 0, 0, 0, 0)$

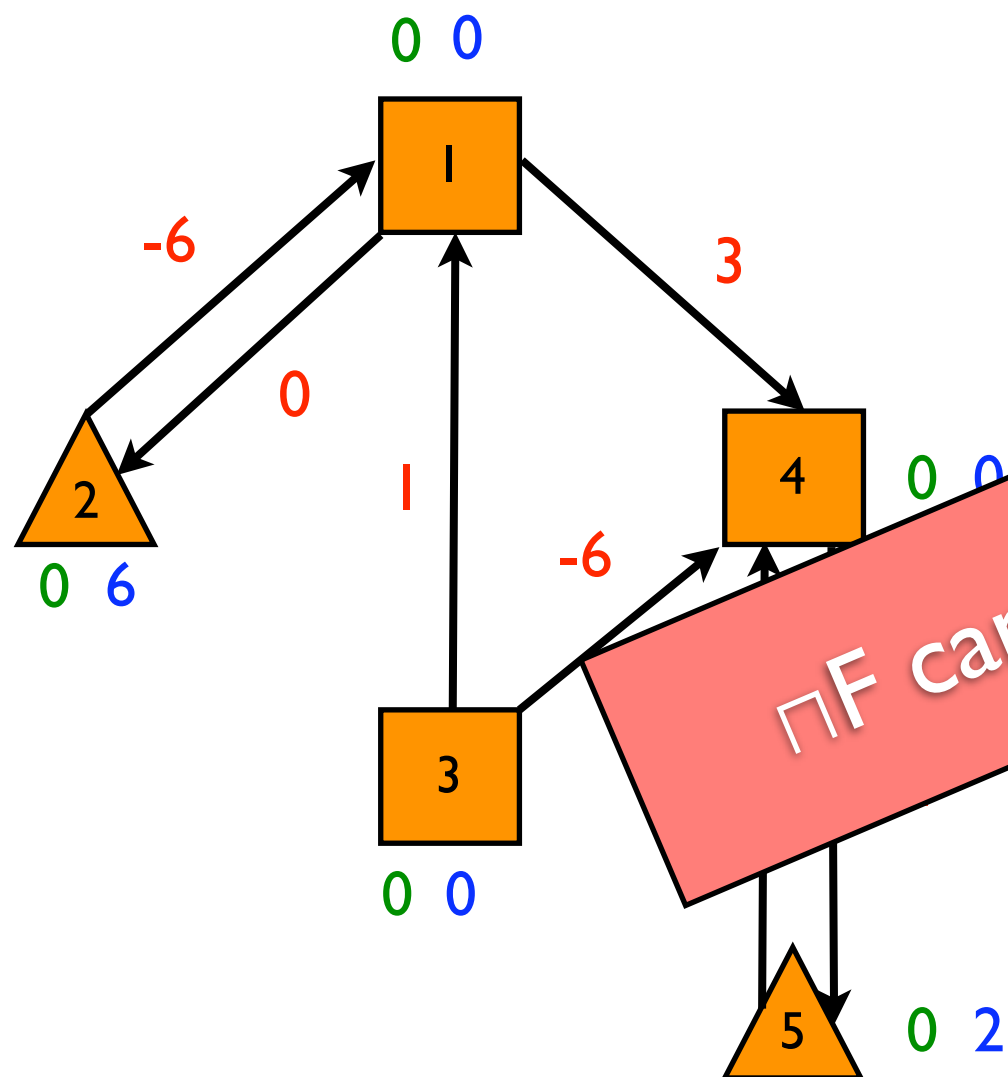
$(0, 6, 0, 0, 2) \Rightarrow$ fixed point
 $= \sqcap F$

$\sqcap F(v)$ gives the necessary initial credit

How to synthesize energy progress measures ?

Theorem. Let $F \subseteq \mathcal{F}$, $\sqcap F$ is lfp $\delta : \mathcal{F} \rightarrow \mathcal{F}$:

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$\sqcap F$ can be computed in $O(E \cdot MG)$

This least fixpoint is reached by successive applications of δ starting from $\mathbf{0} = (0, 0, 0, 0, 0)$.

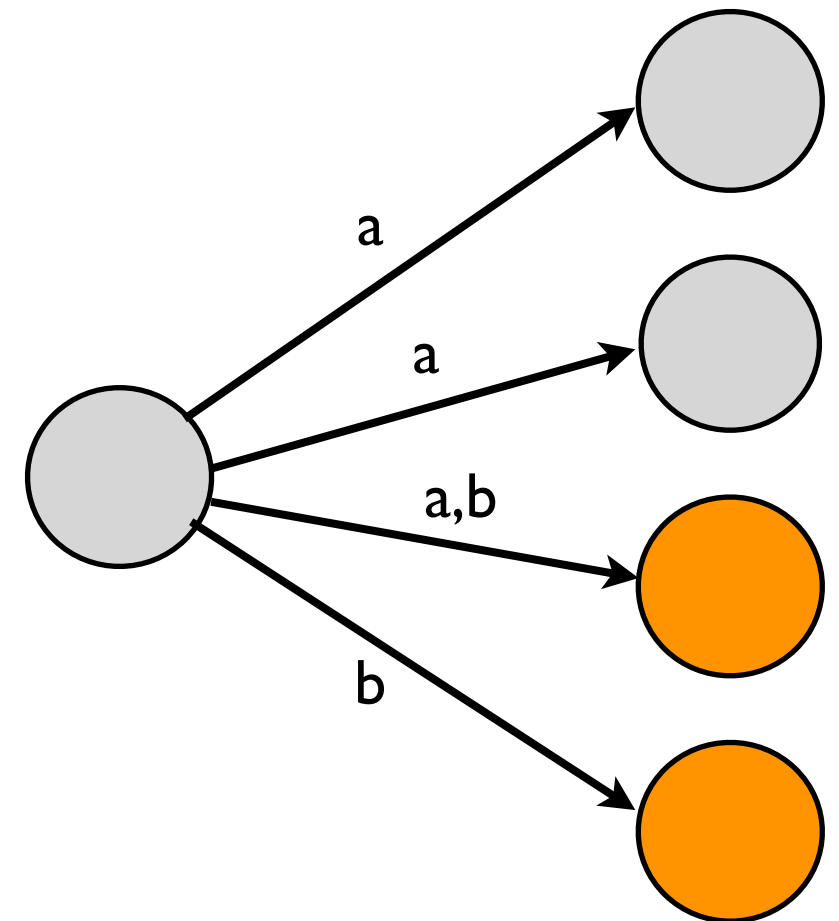
$(0, 0, 2)$ \Rightarrow fixed point
 $= \sqcap F$

$\sqcap F(v)$ gives the necessary initial credit

Energy games with imperfect information

Adding imperfect information to EG

- In game with **imperfect** information, Maximizer does not have a perfect **knowledge** of the current state of the game.
- Maximizer gets information while receiving **observations**.
- An observation is a class of **equivalent states**.
- A game is given as a tuple: $(Q, q_0, \text{Act}, \text{Tr}, \text{Part}, w)$, and we consider 3 variants:
 - $w : \text{Act} \rightarrow \mathbb{Z}$ (costs on actions, **visible**)
 - $w : \text{Part} \rightarrow \mathbb{Z}$ (cost on observations, **visible**)
 - $w : \text{Tr} \rightarrow \mathbb{Z}$ (costs on transitions, **invisible**)



Adding imperfect information to EG

- Now the game is played as follows:
 1. Maximizer chooses an **action**;
 2. Minimizer **resolves nondeterminism** by choosing the next position in the set of positions that are compatible with the action chosen by Maximizer;
 3. Maximizer receives the **observation** that is compatible with the position chosen by Minimizer.
- The objective of Maximizer is to maintain energy level positive at all points in time.
- We will consider two variants :
either the initial energy level is fixed or it is quantified existentially.

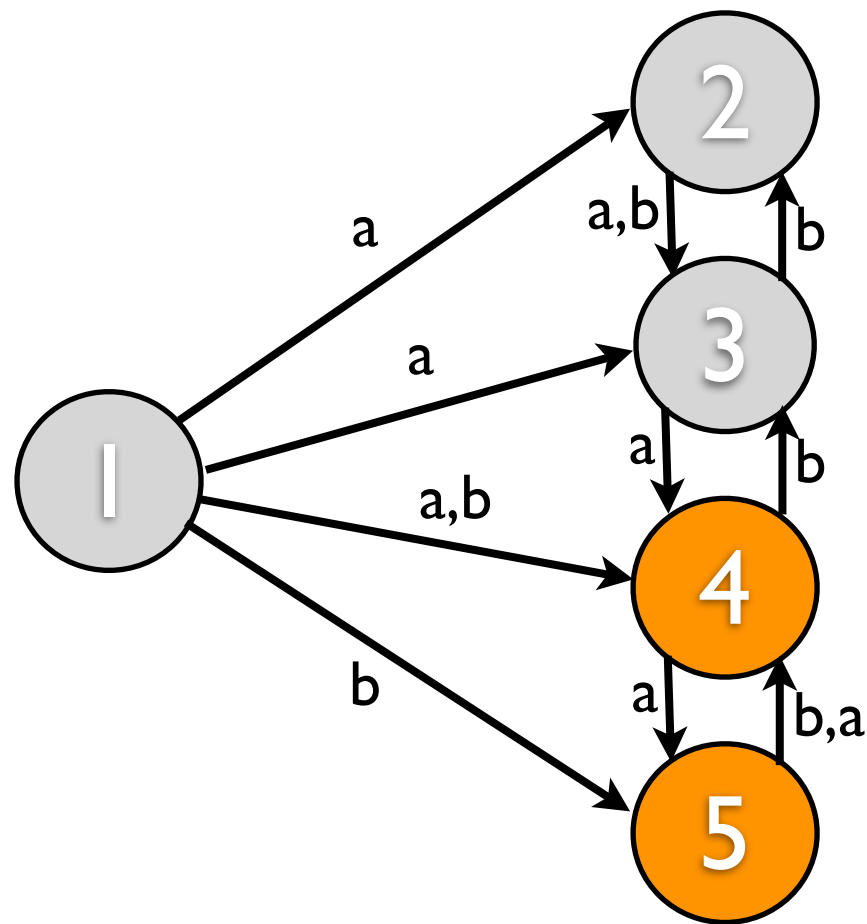
Knowledge

- In game with imperfect information, Maximizer does not see the current state of the game. She has only a **knowledge** of the current state of the game. We make the hypothesis that she knows about the initial energy level.
- We must distinguish the case where the energy consumption/energy gains are visible from the case where there are not:
 - in the visible case: the knowledge is a set of states in which the game can possibly be and an energy level, i.e. (S,v) where $S \subseteq Q$;
 - in the invisible case: the knowledge is a set of pairs of (q,v) where q is a state and v is an energy level. It can be argued that only the worst case are interesting, so in this case the knowledge is a function $f : Q \rightarrow \mathbb{N} \cup \{+\infty\} \cup \{\perp\}$.

Illustration

Assume, we start with energy level 10.

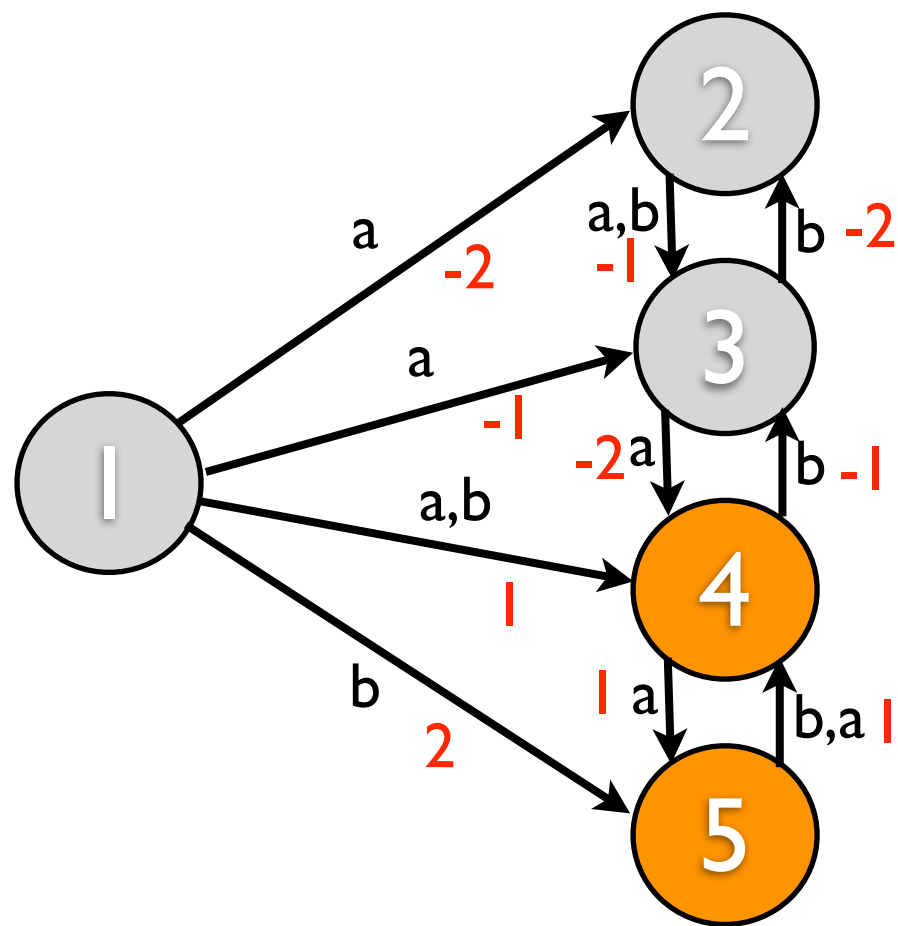
Assume that grey state consumes 1 and an orange state delivers 1.



a	b	b	a	a	...
2	3	2	3	4	...
g	g	g	g	o	...

{1}	{2,3}	{2,3}	{2,3}	{3}	{4}	...
10	9	8	7	6	7	

Illustration



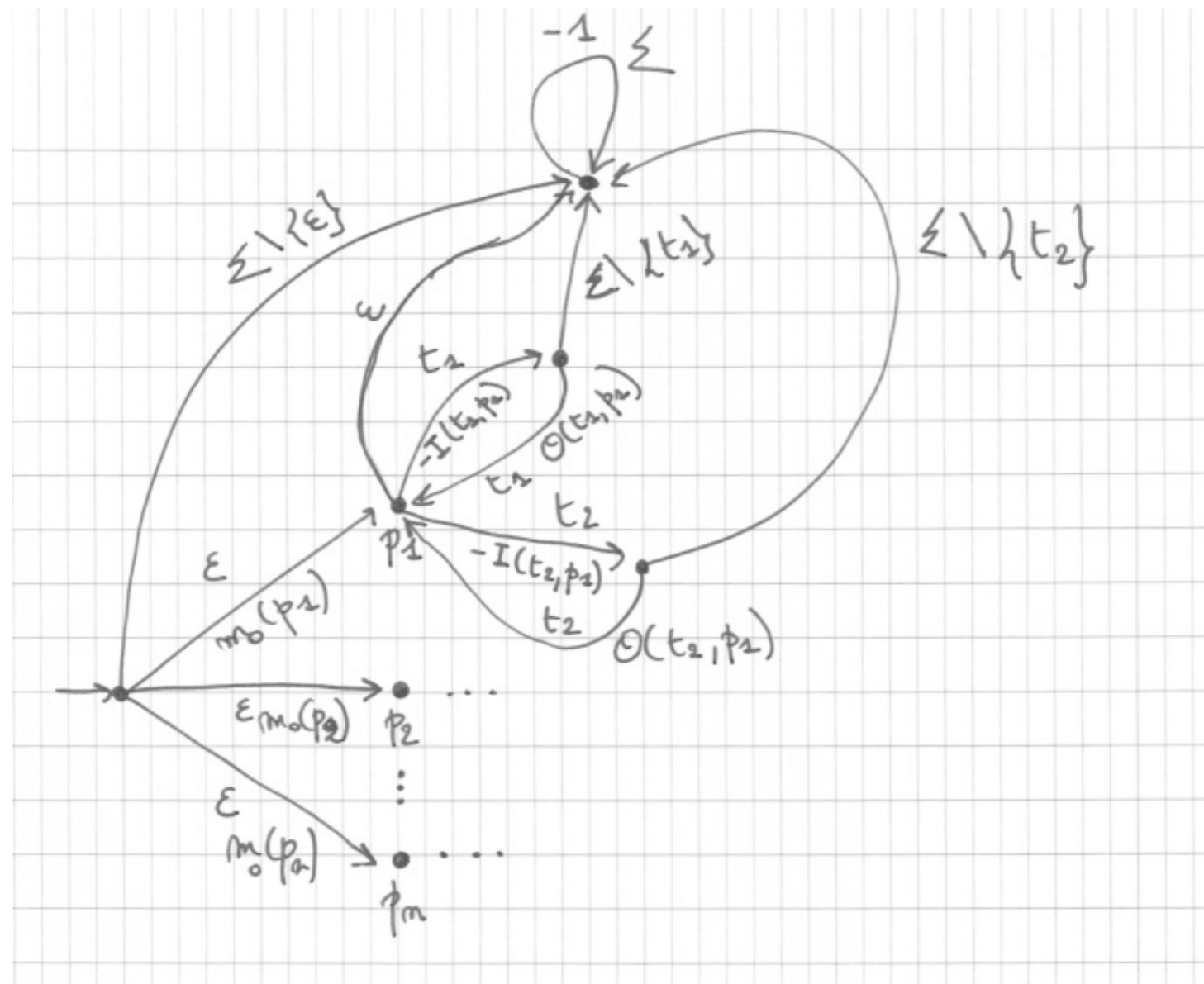
Assume, we start with energy level 10.

Assume costs are on transitions.

	a	b	b	...
	2	3	2	...
	g	g	g	...
{(1, 10)}	{(2, 8), (3, 9)}	{(3, 7), (2, 7)}	{(2, 5), (3, 6)}	...

Invisible energy gains/consumptions and Petri Nets

For any Petri net \mathbf{N} with initial marking \mathbf{m}_0 , we can construct an EG with imperfect information and energy gains/consumptions on transitions, such that there exists an infinite execution starting from \mathbf{m}_0 in \mathbf{N} iff Maximizer can win the EG with fixed initial energy level.

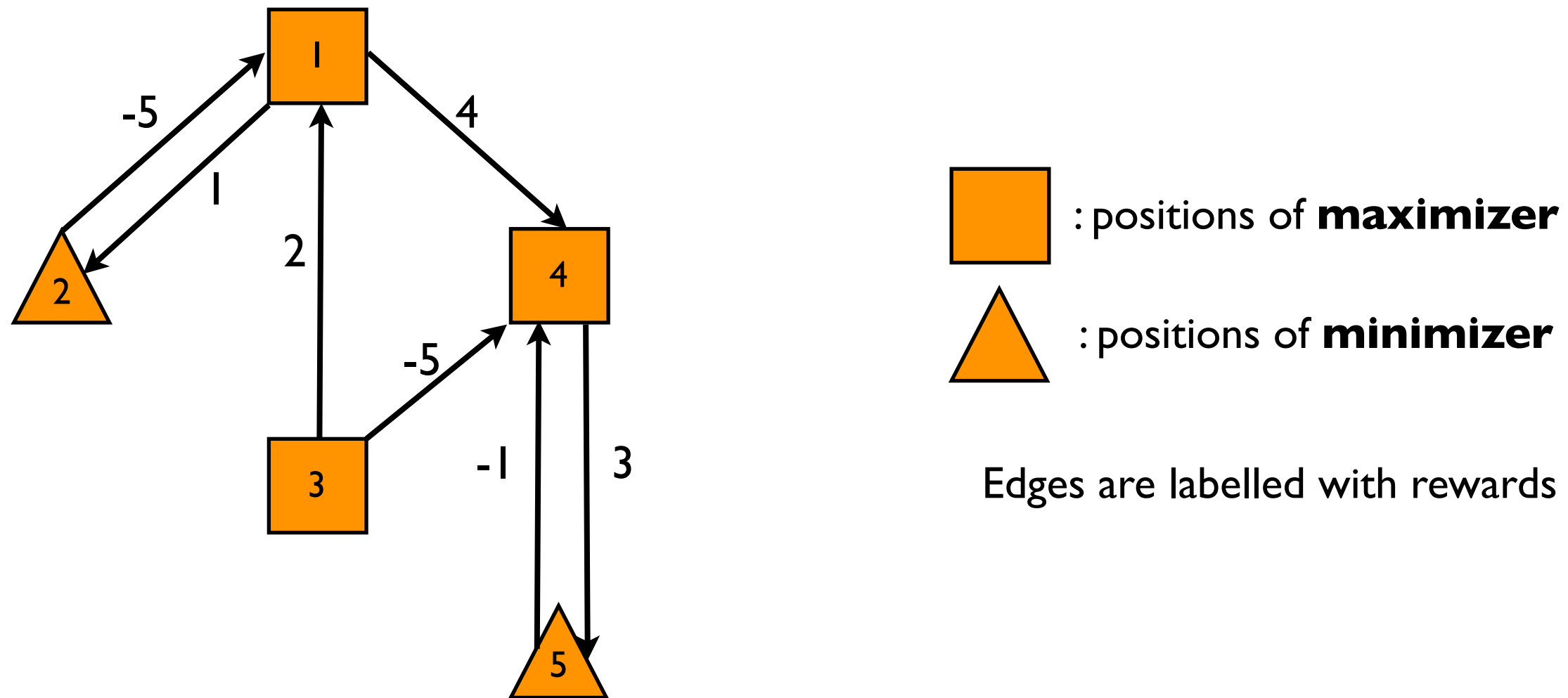


First Results

	Visible energy gains/comsumptions	Invisible energy gains/consumptions
Fixed initial energy level	ExpTime-C (subset constr.)	ExpSpace-H (PN infinite execution) Recursive (finite game tree - wqo)
Unfixed initial energy level	ExpTime-C (subset constr.)	?

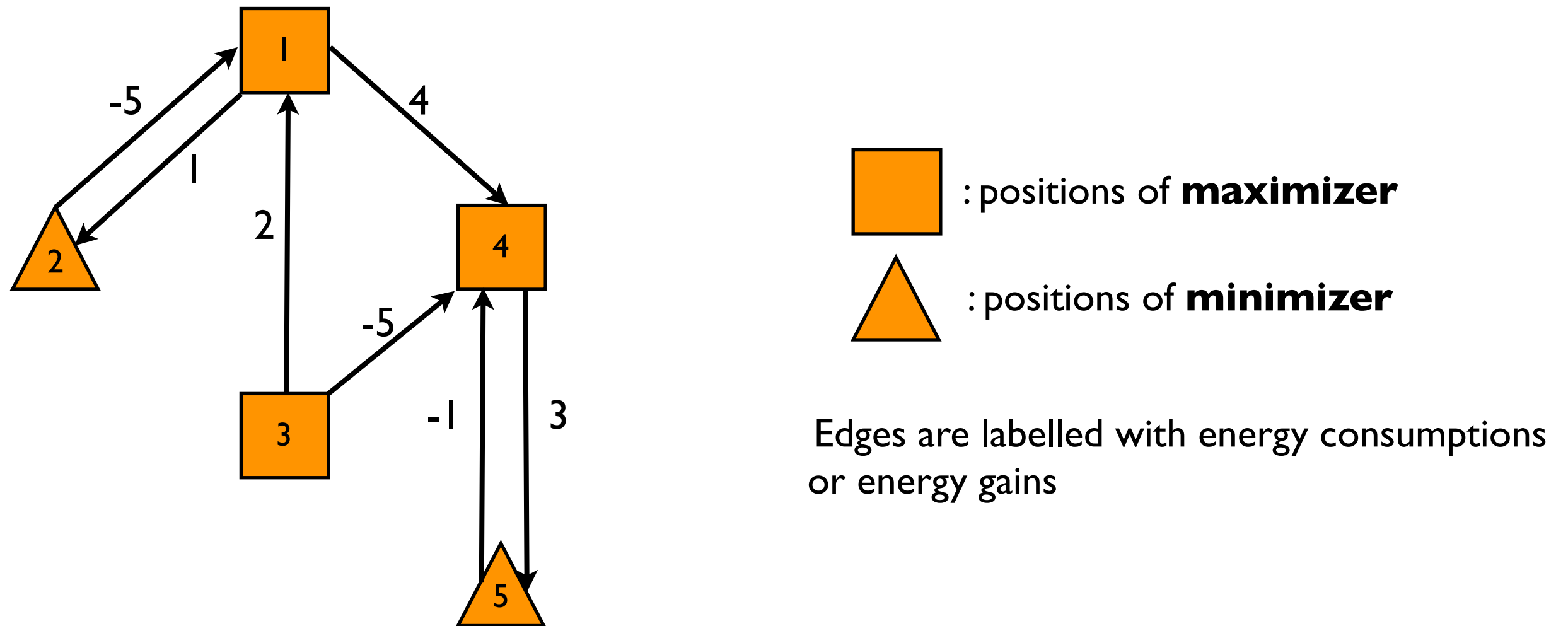


Mean-payoff Games



A **mean-payoff game** starts in a state. At each round, the owner of the state chooses an **edge** from that state. The game proceeds from the target state. The game is played for an **infinite** number of such rounds. The **limit average** of the rewards associated to edges that are traversed is the value of the game. Maximizer want to maximize this value, Minimizer want to minimize it.

Energy Games



A **energy game** starts in a state with an **initial energy level**. At each round, the owner of the state chooses an **edge** from that state. The game proceeds from the target state of this edge. The game is played for an **infinite** number of such rounds. At any point in time, the initial energy level plus the **sum of edge values** traversed so far defines the energy level of the game at that point. Maximizer want to maintain this value positive at all time, Minimizer want to reach a negative energy level.