Minimizing Swap Regret

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- We observed that if players use the polynomial weights algorithm (or other similar methods) the empirical history of play will converge quickly to a CCE.
- And we showed that if a player could minimize regret to arbitrary strategy modification rules, play would converge to CE.
- In this lecture, we give a learning algorithm to acheive this.

Recall

Definition

A distribution $\mathcal{D}$ over action profiles is an ϵ-approximate correlated equilibrium if for every player i, and for every strategy modification rule $F_i : A_i \to A_i$:

$$\mathrm{E}_{a \sim \mathcal{D}}[\mathrm{Regret}_i(a, F_i)] \leq \epsilon.$$

Recall that $\mathrm{Regret}_i(a, F_i) = u_i(F_i(a_i), a_{-i}) - u_i(a)$.

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We'll define a new notion of regret for sequences of action profiles. To disambiguate, we'll start calling our old notion of regret "external regret".

A New Notion

Definition

A sequence of action profiles $a^1, \ldots, a^T$ has swap-regret $\Delta(T)$ if for every player i, and every strategy modification rule $F_i : A_i \to A_i$ we have:

$$\frac{1}{T}\sum_{t=1}^{T} u_i(a^t) \geq \frac{1}{T}\sum_{t=1}^{T} u_i(F_i(a_i), a_{-i}) - \Delta(T)$$

If $\Delta(T) = o_T(1)$, we say that the sequence of action profiles has *no* swap regret.

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1. External regret measured regret to the best *fixed* action in hindsight.
2. Swap regret measures regret to the counterfactual in which you can *swap* every action of a particular type with a different action in hindsight, separately for each action.

Why Sequences?

Theorem

If a sequence of action profiles $a^1, \ldots, a^T$ *has* $\Delta(T)$ *swap- regret, then the distribution* $\mathcal{D} = \frac{1}{T}\sum_{t=1}^{T} a^t$ *(i.e. the distribution that picks among the action profiles* $a^1, \ldots, a^T$ *uniformly at random) is a* $\Delta(T)$*-approximate correlated equilibrium.*

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This follows immediately from the definitions.

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If a sequence of action profiles $a^1, \ldots, a^T$ has $\Delta(T)$ swap- regret, then the distribution $\mathcal{D} = \frac{1}{T}\sum_{t=1}^{T} a^t$ (i.e. the distribution that picks among the action profiles $a^1, \ldots, a^T$ uniformly at random) is a $\Delta(T)$-approximate correlated equilibrium.

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For any player i:

$$\begin{aligned} \mathrm{E}_{a^t \sim \mathcal{D}}[\mathrm{Regret}_i(a^t, F_i)] &= \frac{1}{T}\sum_{t=1}^{T}\left(u_i(F_i(a_i^t), a_{-i}^t) - u_i(a^t)\right) \\ &\leq \Delta(T) \end{aligned}$$

□

Back to Experts: The Setting

In rounds $t = 1, \ldots, T$:

1. The algorithm picks an expert $a_t \in \{1, \ldots, k\}$ from among the set of k experts.
2. Each expert i experiences loss ℓ_i^t, and the algorithm experiences loss $\ell_{a_t}^t$.

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We want to find an algorithm that can guarantee, for arbitrary sequences of losses:

$$\frac{1}{T} L_{Alg}^T \leq \frac{1}{T} \sum_{t=1}^{T} \ell_{F_i(a_t)}^t + \Delta(T)$$

for all $F_i : [k] \to [k]$ and for $\Delta(T) = o(1)$.

What Should We Do?

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2. One guiding observation: To achieve the desired bound, it would be sufficient that for every j:

$$\frac{1}{|S_j|}\sum_{t\in S_j}\ell_{a_t}^t \le \frac{1}{|S_j|}\min_i \sum_{t\in S_j}\ell_i^t + \Delta(T)$$

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4. The best strategy modification rule in hindsight simply swaps each action j for the best fixed action in hindsight over S_j...
5. Idea: Run k copies of PW, one responsible for each S_j...

Algorithm Sketch

The algorithm will work as follows:

1. Initialize k copies of the PW algorithm one for each action $j \in [k]$.
2. At each time t, denote by $q(1)^t, \dots, q(k)^t$ the distribution maintained by each copy of the PW algorithm over the experts. We will combine these into a single distribution over experts $p^t \equiv (p_1^t, \dots, p_k^t)$
3. The losses $\ell_1^t, \dots, \ell_k^t$ for the experts arrive. To each copy i of the PW algorithm, we *report* losses $p_i^t \ell_1^t, \dots, p_i^t \ell_k^t$ for each of the k experts. (i.e. to copy i, we report the true losses scaled by p_i^t).

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It remains to specify: how we combine the distributions $q(i)$ into a single distribution p?

Combining Distributions

1. For each expert j, define:

$$p_j^t = \sum_{i=1}^{k} p_i^t \cdot q(i)_j^t$$

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   3.2 With probability p_i^t we select the i'th copy of the polynomial weights algorithm, and then select expert j according to the probability distribution $q(i)^t$.

Analysis

1. From the perspective of the i'th copy of polynomial weights, its expected loss at round t is:

$$\sum_{j=1}^{k} q(i)_j^t \cdot (p_i^t \ell_j^t) = p_i^t \sum_{j=1}^{k} q(i)_j^t \ell_j^t$$

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2. So the PW guarantee tells us that for all experts j^*:

$$\underbrace{\frac{1}{T}\sum_{t=1}^{T} p_i^t \sum_{j=1}^{k} q(i)_j^t \ell_j^t}_{LHS} \leq \underbrace{\frac{1}{T}\sum_{t=1}^{T} p_i^t \ell_{j^*}^t + 2\sqrt{\frac{\log k}{T}}}_{RHS}$$

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3. Summing the LHS:

$$LHS = \frac{1}{T}\sum_{t=1}^{T}\sum_{i=1}^{k} p_i^t \sum_{j=1}^{k} q(i)_j^t \ell_j^t = \frac{1}{T}\sum_{t=1}^{T}\sum_{j=1}^{k} p_j^t \ell_j^t = \frac{1}{T} L_{ALG}$$

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1. Now the RHS: We can instantiate each term with *any* j^*.
2. Fixing an arbitrary strategy modification rule $F : [k] \to [k]$, for each i choose $j^* = F(i)$.

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4. Combining, we get:

$$\frac{1}{T}L_{ALG} \leq \frac{1}{T}\sum_{t=1}^{T}\sum_{i=1}^{k} p_i^t \ell_{F(i)}^t + 2k\sqrt{\frac{\log k}{T}}$$

The Theorem

So, we have proven:

Theorem

There is an experts algorithm that, against an arbitrary sequence of losses, after T rounds achieves $\Delta(T)$-swap regret for:

$$\Delta(T) = 2k\sqrt{\frac{\log k}{T}}$$

Things of Note

1. $\Delta(T) = o(1)$, and so this is a no-swap-regret algorithm. and If every player plays according to it in an arbitrary game, play converges to CE.

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4. So not only do CE exist in all games, they are easy to find.

Thanks!

See you next class — stay healthy, and wear a mask!