

# Stochastic Stability of Perturbed Learning Automata in Positive-Utility Games

Georgios C. Chasparis

**Abstract**—This paper considers a class of reinforcement-based learning (namely, *perturbed learning automata*) and provides a stochastic-stability analysis in repeatedly-played, positive-utility, finite strategic-form games. Prior work in this class of learning dynamics primarily analyzes asymptotic convergence through stochastic approximations, where convergence can be associated with the limit points of an ordinary-differential equation (ODE). However, analyzing global convergence through an ODE-approximation requires the existence of a Lyapunov or a potential function, which naturally restricts the analysis to a fine class of games. To overcome these limitations, this paper introduces an alternative framework for analyzing asymptotic convergence that is based upon an explicit characterization of the invariant probability measure of the induced Markov chain. We further provide a methodology for computing the invariant probability measure in positive-utility games, together with an illustration in the context of coordination games.

## I. INTRODUCTION

Recently, multi-agent formulations have been utilized to tackle distributed optimization problems, since communication and computational complexity might be an issue under centralized schemes. In such formulations, decisions are usually taken in a *repeated* fashion, where agents select their next actions based on their *own* prior experience. In the case of finite number of actions for each agent, such multi-agent interactions can be designed as strategic-form games, where agents are repeatedly involved in a strategic interaction with a fixed *payoff* or *utility* function. Such framework finds numerous applications, including, for example, the problem of distributed overlay routing [2], distributed topology control [3] and distributed resource allocation [4].

Given the repeated fashion of the involved strategic interactions in such formulations, several questions naturally emerge, including: a) *Can agents “learn” to asymptotically select optimal actions?*, b) *What information should agents share with each other?*, and c) *What is the computational complexity of the learning process?* Under the scope of engineering applications, it is usually desirable that each agent

shares minimum amount of information with other agents, while the computational complexity of the learning process is small. Naturally, *payoff-based learning* has drawn significant attention. Under such class of learning dynamics, each agent receives *only* measurements of its own utility function, while the details of this function (i.e., its mathematical formula) are unknown. Furthermore, each agent cannot access the actions selected or utilities received by other agents.

In such repeatedly-played strategic-form games, a popular objective for payoff-based learning is to guarantee convergence (in some sense) to Nash equilibria. Convergence to Nash equilibria may be desirable, especially when the set of optimal centralized solutions belongs to the set of Nash equilibria.

*Reinforcement-based learning* has been utilized in strategic-form games in order for agents to gradually learn to play Nash equilibria. It may appear under alternative forms, including discrete-time replicator dynamics [5], learning automata [6], [7] and Q-learning [8]. In all these classes of learning dynamics, deriving conditions under which convergence to Nash equilibria is achieved may not be a trivial task especially in the case of large number of agents (as it will be discussed in detail in the forthcoming Section II).

In the present paper, we consider a class of reinforcement-based learning introduced in [9] that is closely related to both discrete-time replicator dynamics and learning automata. We will refer to this class of dynamics as *perturbed learning automata*. The main difference with prior reinforcement-based learning schemes lies in a) the step-size sequence, and b) the perturbation (or *mutations*) term. The step-size sequence is assumed constant, thus introducing a fading-memory effect of past experiences in each agent’s strategy. On the other hand, the perturbation term introduces errors in the selection process of each agent. Both these two features can be used for designing a desirable asymptotic behavior.

We provide an analytical framework for deriving conclusions over the asymptotic behavior of the dynamics that is based upon an explicit characterization of the invariant probability measure of the induced Markov chain. In particular, we show that in all finite strategic-form games satisfying the *Positive-Utility Property* (i.e., games with strictly positive utilities), the support of the invariant probability measure coincides with the set of pure strategy profiles. Furthermore, we provide a methodology for computing the set of stochastically stable states in all positive-utility games. We illustrate

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# Stochastic Automata Stability Nondetermi

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State-Dependent Stochastic Stability and the Non-Existence of Conventions Sebastian Ille,2015 Arising from criticism in the literature and focusing on 2x2 coordination games the concept of stochastic stability is extended to take account of state dependent error and sample sizes Both error and sample size are expected to be correlated with the loss that occurred if a player chooses a non best response strategy The state independent and state dependent predictions determine the same Stochastically Stable State SSS if the game s pay off matrix exhibits a form of symmetry or if only the relative potential loss from idiosyncratic play defines the state dependent variable Predictions may differ if neither of these conditions is met In addition the paper raises a second crucial point Even if these conditions are met the minimum stochastic potential is only a necessary but not a sufficient condition for the evolution of an SSS The SSS must further be sufficiently risk dominant otherwise no convention will evolve      **Stability Problems for Stochastic Models** Vladimir V. Kalashnikov,Vladimir M. Zolotarev,2014-01-15      *Nondeterminism of stochastic automata* Ernst-Erich Doberkat,1981      **Stochastic Stability and Control** Kushner,1967-01-01 Stochastic Stability and Control      **Stability Problems for Stochastic Models** Vladimir V. Kalashnikov,Vladimir M. Zolotarev,2014-09-01      Simulation and Chaotic Behavior of Alpha-stable Stochastic Processes Aleksand Janicki,A. Weron,1993-11-16 Presents new computer methods in approximation simulation and visualization for a host of alpha stable stochastic processes      **The Evolution of Stochastic Automata** David Eric Probert,University of Cambridge. Department of Pure Mathematics and Mathematical Statistics,1976      The Decomposition of Stochastic Automata Dudley Columbus Edgemon,1968      *Learning Automata and Stochastic Optimization* A.S. Poznyak,K. Najim,1997-03-12 In the last decade there has been a steadily growing need for and interest in computational methods for solving stochastic optimization problems with or without constraints Optimization techniques have been gaining greater acceptance in many industrial applications and learning systems have made a significant impact on engineering problems in many areas including modelling control optimization pattern recognition signal processing and diagnosis Learning automata have an advantage over other methods in being applicable across a wide range of functions Featuring new and efficient learning techniques for stochastic optimization and with examples illustrating the practical application of these techniques this volume will be of benefit to practicing control engineers and to graduate students taking courses in optimization control

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## **Table of Contents Stochastic Automata Stability Nondetermi**

1. Understanding the eBook Stochastic Automata Stability Nondetermi
  - The Rise of Digital Reading Stochastic Automata Stability Nondetermi
  - Advantages of eBooks Over Traditional Books
2. Identifying Stochastic Automata Stability Nondetermi
  - Exploring Different Genres
  - Considering Fiction vs. Non-Fiction
  - Determining Your Reading Goals
3. Choosing the Right eBook Platform
  - Popular eBook Platforms
  - Features to Look for in an Stochastic Automata Stability Nondetermi
  - User-Friendly Interface
4. Exploring eBook Recommendations from Stochastic Automata Stability Nondetermi

- Personalized Recommendations
- Stochastic Automata Stability Nondetermi User Reviews and Ratings
- Stochastic Automata Stability Nondetermi and Bestseller Lists
- 5. Accessing Stochastic Automata Stability Nondetermi Free and Paid eBooks
  - Stochastic Automata Stability Nondetermi Public Domain eBooks
  - Stochastic Automata Stability Nondetermi eBook Subscription Services
  - Stochastic Automata Stability Nondetermi Budget-Friendly Options
- 6. Navigating Stochastic Automata Stability Nondetermi eBook Formats
  - ePub, PDF, MOBI, and More
  - Stochastic Automata Stability Nondetermi Compatibility with Devices
  - Stochastic Automata Stability Nondetermi Enhanced eBook Features
- 7. Enhancing Your Reading Experience
  - Adjustable Fonts and Text Sizes of Stochastic Automata Stability Nondetermi
  - Highlighting and Note-Taking Stochastic Automata Stability Nondetermi
  - Interactive Elements Stochastic Automata Stability Nondetermi
- 8. Staying Engaged with Stochastic Automata Stability Nondetermi
  - Joining Online Reading Communities
  - Participating in Virtual Book Clubs
  - Following Authors and Publishers Stochastic Automata Stability Nondetermi
- 9. Balancing eBooks and Physical Books Stochastic Automata Stability Nondetermi
  - Benefits of a Digital Library
  - Creating a Diverse Reading Collection Stochastic Automata Stability Nondetermi
- 10. Overcoming Reading Challenges
  - Dealing with Digital Eye Strain
  - Minimizing Distractions
  - Managing Screen Time
- 11. Cultivating a Reading Routine Stochastic Automata Stability Nondetermi
  - Setting Reading Goals Stochastic Automata Stability Nondetermi
  - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Stochastic Automata Stability Nondetermi

- Fact-Checking eBook Content of Stochastic Automata Stability Nondetermi
- Distinguishing Credible Sources

### 13. Promoting Lifelong Learning

- Utilizing eBooks for Skill Development
- Exploring Educational eBooks

### 14. Embracing eBook Trends

- Integration of Multimedia Elements
- Interactive and Gamified eBooks

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