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Verification of Nash Equilibria in Probabilistic BAR Systems

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- Multi agent systems
- Each agent should follow a protocol (probabilistic)
- Some components/agents may misbehave (corrupted/misconfigured)
- **Can a multi agent system achieve its goals in the presence of misbehaving agents?**

BAR Framework

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Systems with misbehaving agents

Byzantine Player Can deviate from protocol spec.
arbitrarily-non-deterministic

Altruistic Player Follows the protocol correctly (probabilistic)

Rational Player Deviates from the protocol only to optimize his
utility (non-deterministic)

Consider system protocol as a game

BAR System as a Game

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- Concurrent - player moves are independent
- Probabilistic players and non-deterministic players
- Perfect and Imperfect information

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BAR tolerance and Nash-equilibrium

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- BAR tolerance - Whether a property holds in a BAR system in the presence of Byzantine and rational players
- Rational players should choose to be altruistic
- BAR tolerance for Nash-equilibrium

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Mari et al. Verify **Nash-equilibria** in infinitely executed, non-probabilistic BAR systems

PRALINE Compute Nash-equilibrium for non-probabilistic, **concurrent games**

PRISM-games Finding optimal strategies for **probabilistic**, turn-based games

All these systems had perfect information assumption

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Specification of a Player

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Specification \mathcal{M}_i of player i :

- $\mathcal{M}_i^b = (S_i^b, I_i^b, A_i^b, T_i^b)$ [if i is Byzantine]
- $\mathcal{M}_i^a = (S_i^a, I_i^a, A_i^a, G_i^a, T_i^a, P_i^a, H_i^a)$ [if i is Altruistic]
- $\mathcal{M}_i^r = (S_i^r, I_i^r, A_i^r, G_i^r, T_i^r, H_i^r)$ [if i is Rational]

Full Specification

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- Full specification of probabilistic game:

$$\mathcal{M} = (S, I, A, G, T, P, H)$$

- Global state set, Initial state set, Action set, Global

$$\text{Proposition set - } S = S_1 \times S_2 \times \dots \times S_n,$$

$$I = I_1 \times I_2 \times \dots \times I_n, A = A_1 \times A_2 \times \dots \times A_n,$$

$$G = G_1 \times G_2 \times \dots \times G_n$$

- Transition function

$$T(\langle s_1, \dots, s_n \rangle, \langle a_1, \dots, a_n \rangle) = \langle s'_1, \dots, s'_n \rangle$$

- Transition probabilities

$$P(\langle s_1, \dots, s_n \rangle, \langle a_1, \dots, a_n \rangle) = P_1(s_1, a_1) \times \dots \times P_n(s_n, a_n)$$

- Pay-off $H(\langle a_1, \dots, a_n \rangle, s) = \langle H_1(a_1, s), \dots, H_n(a_n, s) \rangle$

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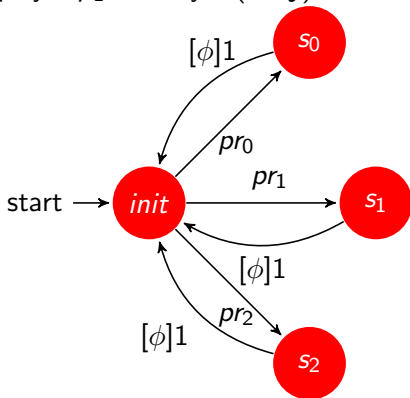
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Three player Rock-Paper-Scissors

- rock = 0, paper = 1, scissors = 2
- (i, j, k) corresponds to player p_1 , p_2 and p_3 actions
- player p_1 's utility : $(i - j) \text{ modulo } 3 + (i - k) \text{ modulo } 3$



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- **Input:** $\langle \mathcal{M}_1, \mathcal{M}_2 \dots \mathcal{M}_n \rangle, \epsilon, iter_{max}, perfect$
- **Output:** Existence of Nash Equilibrium (NE)
 $\{PASS, FAIL, NOTDECIDED\}$
- **Approach :**
 - 1 Find the sufficient number of iterations $iter$ to assure the Nash-equilibrium result
 - 2 Calculate the optimal altruistic utility ($U_i(s, t)$) and optimal rational utility ($V_i(s, t)$)
 - 3 $U_i(init, iter) - V_i(init, iter) \geq 0. \forall$ altruistic $i \iff NE$

Iterative Utility Value Update

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- Consider a set of *iter* global action sequences
 - For probabilistic action sequences we calculate the expected pay-off
 - $V_i(s, t)$ is optimal expected pay-off value for **rational** i
 - $U_i(s, t)$ is optimal expected pay-off value for **altruistic** i
 - For non-deterministic action sequences, choice is made based on the player type
- Choose different optimal actions for different player types
 - Minimum pay-off over Byzantine actions
 - Expected pay-off over altruistic actions
 - Maximum pay-off over rational actions

Example: Continued

$\langle \frac{1}{3}, \frac{1}{3}, \frac{1}{3} \rangle$ Strategy: rock-0, paper-1, scissors-2

Pay-offs of altruistic player p_2 when p_1 plays rock

| | | | | | | | | | |
|------------------|---|----|---|---|---|---|----|---|----|
| p_1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| p_2 | 0 | 0 | 0 | 1 | 1 | 1 | 2 | 2 | 2 |
| p_3 | 0 | 1 | 2 | 0 | 1 | 2 | 0 | 1 | 2 |
| pay-off(p_2) | 0 | -1 | 1 | 2 | 1 | 0 | -2 | 0 | -1 |

Pay-offs of rational player p_2 when playing rock

| | | | |
|------------------|----|----|---|
| p_1 | 1 | 1 | 1 |
| p_2 | 0 | 0 | 0 |
| p_3 | 0 | 1 | 2 |
| pay-off(p_2) | -1 | -2 | 0 |

Example : Continued

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Expected pay-off calculation for player p_2

| | t=0 | t=1 | t=2 | ... |
|---------------|-----|-----|-------|-----|
| $V_2(S_0, t)$ | 0 | -1 | -1.66 | ... |
| $U_2(S_0, t)$ | 0 | 0 | 0 | ... |

- $\langle b, r, a \rangle, V_2(\langle s_0, s_0, s_0 \rangle) = -3$
- $\langle b, a, a \rangle, U_2(\langle s_0, s_0, s_0 \rangle) = 0$
- $U_2(\langle s_0, s_0, s_0 \rangle) \geq V_2(\langle s_0, s_0, s_0 \rangle) \implies NE$

Correctness of the Algorithm

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We proved two following assertions.

Let $i \notin Z$, $init \in I$

- $V_i(init, t)$ and $U_i(init, t)$ converge in our setting
- $(V_i(init) - U_i(init)) \neq 0 \implies (V_i(init, iter) - U_i(init, iter))(V_i(init) - U_i(init)) > 0$

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Description Defined in the example

Evaluation ■ Verified NE for four configurations

- $\langle \frac{1}{3}, \frac{1}{3}, \frac{1}{3} \rangle$
 - 1st player Byzantine
 - No Byzantines
- $\langle \frac{1}{5}, \frac{1}{5}, \frac{3}{5} \rangle$
 - 1st player Byzantine
 - No Byzantines

Should a rational player follow the protocol?

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| Strategy | Byzantines | Zero | One |
|----------|---|------|-----|
| | $\langle \frac{1}{3}, \frac{1}{3}, \frac{1}{3} \rangle$ | Yes | Yes |
| | $\langle \frac{1}{5}, \frac{1}{5}, \frac{3}{5} \rangle$ | No | Yes |

Case Study 2: Randomized Secret Sharing Protocol

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Description

- Randomized Secret Sharing protocol[1]
- Verify no player can gain more utility by deviating from the protocol
- Sends the secret share based on a random value generated
- Message passing to communicate global state
- Reconstruct the secret if all the secret shares received

Evaluation

- 3 players, no Byzantine Vs one Byzantine
- Possible deviations - Not sending messages
- Verified NE.

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- Defined a framework to model probabilistic BAR systems
 - Byzantine players are non-deterministic
 - Altruistic players are probabilistic
 - Rational players are non-deterministic
- Developed an algorithm to verify Nash-equilibrium
- Applied the model and algorithm in a game and a real application (Randomized Secret Sharing)
- **Can Byzantine players enforce altruism in rational players?**

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Thank You!!!

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